

Government Securities Daily Secondary Market Report for 03-July-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
03-JUL	0.000% 09-NOV-2023	12.036	12.510	5,000,000,000	4,795,990,000
03-JUL	0.000% 23-NOV-2023	12.032	12.476	7,000,000,000	6,684,890,000
03-JUL	0.000% 18-JAN-2024	12.019	12.346	10,000,000,000	9,385,010,000
03-JUL	0.000% 28-MAR-2024	12.012	12.198	5,000,000,000	4,593,370,000
03-JUL	0.000% 20-JUN-2024	11.500	11.521	1,000,000,000	899,910,000
03-JUL	0.000% 26-OCT-2023	11.001	11.421	7,000,000	6,765,500
03-JUL	0.000% 20-JUN-2024	11.368	11.388	1,000,000,000	900,950,000
03-JUL	0.000% 04-JAN-2024	10.699	10.981	5,000,000,000	4,742,800,000
03-JUL	0.000% 07-DEC-2023	10.624	10.947	50,000,000,000	47,815,000,000
03-JUL	0.000% 21-DEC-2023	9.000	9.216	104,300,000	100,080,022
03-JUL	16.000% 14-MAY-2037		14.740	6,000,000,000	6,523,920,000
03-JUL	16.000% 14-MAY-2037		14.563	315,000,000	345,992,850
03-JUL	14.000% 29-MAY-2025		13.001	1,000,000,000	1,028,450,000
03-JUL	16.375% 04-MAR-2032		14.900	5,000,000,000	5,594,850,000
03-JUL	18.500% 14-AUG-2042		14.503	200,000,000	263,002,000
03-JUL	18.500% 14-AUG-2042		16.023	1,500,000,000	1,807,035,000
03-JUL	16.250% 08-NOV-2035		15.490	3,700,000,000	3,915,525,000
03-JUL	18.500% 14-AUG-2042		15.700	1,600,000,000	1,962,672,000
03-JUL	18.500% 14-AUG-2042		15.350	6,800,000,000	8,509,180,000
03-JUL	14.000% 29-MAY-2025		13.717	10,000,000,000	10,166,050,000
03-JUL	16.000% 14-MAY-2037		14.737	6,000,000,000	6,525,060,000
03-JUL	16.000% 14-MAY-2037		14.950	1,000,000,000	1,074,440,000
03-JUL	16.000% 14-MAY-2037		15.000	2,000,000,000	2,142,800,000
03-JUL	16.000% 06-MAY-2027		15.371	9,700,000	10,092,850
03-JUL	17.000% 03-APR-2031		13.154	73,700,000	89,986,956
03-JUL	17.000% 03-APR-2031		15.000	10,000,000,000	11,271,200,000
03-JUL	14.125% 13-JAN-2028		14.411	10,000,000,000	10,545,260,000
03-JUL	17.000% 03-APR-2031		13.857	50,000,000	59,197,500
03-JUL	18.500% 14-AUG-2042		15.100	50,000,000	63,477,000
03-JUL	15.000% 20-MAY-2032		14.800	1,000,000,000	1,022,530,000
03-JUL	16.000% 14-MAY-2037		14.950	9,000,000,000	9,669,960,000

03-JUL	16.000% 14-MAY-2037		14.950	1,000,000,000	1,074,440,000
03-JUL	14.000% 29-MAY-2025		13.000	1,000,000,000	1,028,450,000
03-JUL	16.000% 14-MAY-2037		14.947	2,000,000,000	2,149,240,000
03-JUL	16.000% 14-MAY-2037		15.000	3,532,000,000	3,784,184,800
03-JUL	16.000% 14-MAY-2037		14.950	1,000,000,000	1,074,440,000
03-JUL	18.500% 14-AUG-2042		15.829	1,000,000,000	1,217,770,000
03-JUL	18.500% 14-AUG-2042		14.700	500,000,000	649,840,000
03-JUL	18.500% 14-AUG-2042		15.829	85,000,000	103,510,450
03-JUL	16.000% 14-MAY-2037		14.947	9,000,000,000	9,671,580,000
03-JUL	14.250% 22-JUN-2034		14.510	473,500,000	499,992,325
03-JUL	16.000% 14-NOV-2030		14.326	16,100,000,000	17,573,150,000
03-JUL	17.500% 01-NOV-2040		14.710	419,500,000	499,976,880
03-JUL	15.000% 20-MAY-2032		14.820	15,000,000	15,323,250
03-JUL	16.000% 14-MAY-2037		14.870	10,000,000	10,793,000
03-JUL	18.500% 14-AUG-2042		14.462	10,000,000	13,182,300
03-JUL	15.000% 20-MAY-2032		14.750	1,000,000,000	1,024,980,000
03-JUL	16.000% 14-MAY-2037		14.950	1,000,000,000	1,074,440,000
03-JUL	16.000% 14-MAY-2037		14.850	1,000,000,000	1,080,540,000
03-JUL	16.625% 27-AUG-2026		14.800	6,500,000	7,152,145
03-JUL	18.500% 14-AUG-2042		15.249	10,000,000	12,586,000
03-JUL	18.500% 14-AUG-2042		15.970	1,500,000,000	1,812,360,000
03-JUL	18.500% 14-AUG-2042		15.347	6,800,000,000	8,510,608,000
03-JUL	16.000% 14-MAY-2037		16.085	100,000,000	100,897,000
03-JUL	16.000% 14-MAY-2037		14.750	1,000,000,000	1,086,700,000
03-JUL	17.000% 03-APR-2031		14.670	45,200,000	51,668,120
03-JUL	16.000% 14-MAY-2037		14.563	52,000,000	57,116,280
03-JUL	14.000% 29-MAY-2025		13.001	1,000,000,000	1,028,450,000
03-JUL	14.250% 22-JUN-2034		15.912	70,000,000	68,946,500
03-JUL	16.625% 27-AUG-2026		14.000	137,700,000	154,338,393
03-JUL	16.000% 14-MAY-2037		14.900	1,000,000,000	1,077,480,000
03-JUL	16.000% 14-MAY-2037		14.563	145,500,000	159,815,745
03-JUL	15.000% 20-MAY-2032		13.961	220,000,000	234,275,800

03-JUL	17.750% 08-MAY-2042		15.110	100,000,000	117,874,000
03-JUL	16.000% 14-MAY-2037		15.270	25,000,000	26,382,000
03-JUL	18.500% 14-AUG-2042		15.100	15,000,000	19,043,100
03-JUL	16.000% 14-MAY-2037		14.750	5,000,000,000	5,433,500,000
03-JUL	15.000% 20-MAY-2032		14.350	5,800,000	6,060,652
03-JUL	18.500% 14-AUG-2042		15.623	4,700,000,000	5,790,588,000
03-JUL	18.500% 14-AUG-2042		15.000	1,000,000,000	1,276,960,000
03-JUL	18.500% 14-AUG-2042		16.100	20,800,000	24,950,590
			TOTALS	221,508,200,000	232,119,032,008