

Government Securities Daily Secondary Market Report for 04-July-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
04-JUL	0.000% 14-MAR-2024	12.491	12.724	416,400,000	383,100,492
04-JUL	0.000% 06-JUN-2024	11.800	11.850	10,300,000	9,285,347
04-JUL	0.000% 20-JUN-2024	11.533	11.556	1,000,000,000	899,910,000
04-JUL	0.000% 20-JUN-2024	11.400	11.422	1,000,000,000	900,950,000
04-JUL	0.000% 20-JUN-2024	11.400	11.422	1,000,000,000	900,950,000
04-JUL	0.000% 09-NOV-2023	10.999	11.396	7,300,000	7,028,878
04-JUL	0.000% 09-NOV-2023	10.999	11.396	1,400,000	1,348,004
04-JUL	0.000% 14-MAR-2024	11.012	11.194	27,000,000,000	25,078,140,000
04-JUL	0.000% 14-MAR-2024	11.012	11.194	16,500,000,000	15,325,530,000
04-JUL	0.000% 03-AUG-2023	10.600	11.131	455,000,000	451,070,129
04-JUL	0.000% 06-JUN-2024	11.001	11.044	21,500,000	19,512,325
04-JUL	0.000% 07-DEC-2023	10.700	11.029	42,000,000,000	40,163,340,000
04-JUL	0.000% 26-OCT-2023	10.601	10.993	3,900,000	3,775,005
04-JUL	0.000% 23-NOV-2023	10.401	10.734	50,000,000,000	48,055,500,000
04-JUL	0.000% 14-MAR-2024	10.499	10.665	26,800,000	24,975,188
04-JUL	0.000% 07-DEC-2023	9.749	10.022	12,500,000	12,000,000
04-JUL	0.000% 21-DEC-2023	9.000	9.216	60,000,000	57,586,200
04-JUL	0.000% 12-OCT-2023	5.999	6.131	400,000	393,532
04-JUL	0.000% 12-OCT-2023	5.999	6.131	800,000	787,064
04-JUL	17.500% 02-MAY-2030		14.739	10,000,000	11,419,400
04-JUL	17.000% 03-APR-2031		14.700	10,000,000,000	11,420,800,000
04-JUL	16.625% 27-AUG-2026		11.413	83,900,000	99,942,519
04-JUL	16.000% 06-MAY-2027		14.000	1,000,000,000	1,081,200,000
04-JUL	14.875% 25-SEP-2024		12.533	20,000,000,000	21,302,000,000
04-JUL	16.250% 08-NOV-2035		15.500	7,500,000	7,935,900
04-JUL	17.500% 01-NOV-2040		15.700	4,900,000	5,512,696
04-JUL	17.500% 01-NOV-2040		15.250	3,000,000,000	3,464,310,000
04-JUL	17.500% 01-NOV-2040		14.950	5,000,000,000	5,876,800,000
04-JUL	17.500% 01-NOV-2040		15.500	117,400,000	133,611,766
04-JUL	17.500% 01-NOV-2040		14.950	3,000,000,000	3,526,080,000

04-JUL	17.500% 01-NOV-2040		15.257	5,000,000,000	5,771,500,000
04-JUL	17.500% 01-NOV-2040		15.757	5,000,000,000	5,606,750,000
04-JUL	17.500% 01-NOV-2040		15.607	5,000,000,000	5,655,300,000
04-JUL	17.500% 01-NOV-2040		15.250	5,000,000,000	5,773,850,000
04-JUL	17.500% 01-NOV-2040		14.500	50,000,000	60,373,500
04-JUL	17.500% 01-NOV-2040		16.000	60,000,000	66,357,600
04-JUL	17.500% 01-NOV-2040		14.000	345,400,000	430,009,184
04-JUL	14.000% 29-MAY-2025		13.000	3,000,000,000	3,086,430,000
04-JUL	14.000% 29-MAY-2025		12.750	106,500,000	110,012,370
04-JUL	14.000% 29-MAY-2025		13.000	50,000,000,000	51,440,500,000
04-JUL	15.000% 20-MAY-2032		14.508	1,000,000,000	1,037,390,000
04-JUL	15.000% 20-MAY-2032		14.750	3,000,000	3,076,170
04-JUL	16.000% 14-MAY-2037		15.197	2,200,000,000	2,332,044,000
04-JUL	16.000% 14-MAY-2037		14.800	9,300,000	10,081,572
04-JUL	16.000% 14-MAY-2037		14.357	2,000,000,000	2,223,860,000
04-JUL	16.000% 14-MAY-2037		15.200	5,000,000,000	5,299,250,000
04-JUL	16.000% 14-MAY-2037		14.543	10,000,000	11,000,900
04-JUL	16.000% 14-MAY-2037		15.000	14,000,000	15,005,620
04-JUL	16.000% 14-MAY-2037		14.360	10,000,000,000	11,117,300,000
04-JUL	16.000% 14-MAY-2037		14.907	2,000,000,000	2,154,960,000
04-JUL	16.000% 14-MAY-2037		14.904	2,000,000,000	2,155,320,000
04-JUL	16.000% 14-MAY-2037		14.800	5,000,000,000	5,420,200,000
04-JUL	16.000% 14-MAY-2037		14.360	9,000,000,000	10,005,570,000
04-JUL	16.000% 14-MAY-2037		14.357	10,000,000,000	11,119,300,000
04-JUL	16.000% 14-MAY-2037		14.357	10,000,000,000	11,119,300,000
04-JUL	16.000% 14-MAY-2037		15.300	5,000,000,000	5,269,700,000
04-JUL	16.000% 14-MAY-2037		14.360	3,000,000,000	3,335,190,000
04-JUL	16.000% 14-MAY-2037		14.993	3,532,000,000	3,787,187,000
04-JUL	16.000% 14-MAY-2037		15.107	5,000,000,000	5,326,900,000
04-JUL	16.000% 14-MAY-2037		14.950	4,000,000,000	4,299,440,000
04-JUL	17.750% 08-MAY-2042		14.006	95,100,000	120,045,681
04-JUL	17.750% 08-MAY-2042		14.000	23,800,000	30,053,926
04-JUL	17.750% 08-MAY-2042		15.284	200,000	233,402

04-JUL	17.750% 08-MAY-2042		15.277	400,000	466,992
04-JUL	10.000% 07-SEP-2023		10.197	30,000,000,000	30,945,300,000
04-JUL	10.000% 07-SEP-2023		10.159	20,000,000,000	20,631,670,000
04-JUL	10.000% 07-SEP-2023		10.201	30,000,000,000	30,945,300,000
04-JUL	14.000% 08-AUG-2024		12.537	20,000,000,000	21,401,000,000
04-JUL	14.000% 08-AUG-2024		12.537	20,000,000,000	21,401,000,000
04-JUL	18.500% 14-AUG-2042		14.506	7,000,000,000	9,206,750,000
04-JUL	18.500% 14-AUG-2042		15.440	40,100,000	49,941,342
04-JUL	18.500% 14-AUG-2042		14.500	5,000,000,000	6,578,800,000
04-JUL	18.500% 14-AUG-2042		15.597	5,000,000,000	6,171,750,000
04-JUL	18.500% 14-AUG-2042		14.509	6,800,000,000	8,942,068,000
04-JUL	18.500% 14-AUG-2042		15.536	1,000,000,000	1,238,620,000
04-JUL	18.500% 14-AUG-2042		15.600	5,000,000,000	6,170,700,000
04-JUL	18.500% 14-AUG-2042		14.503	5,000,000,000	6,577,600,000
04-JUL	18.500% 14-AUG-2042		14.800	108,500,000	140,239,505
04-JUL	18.500% 14-AUG-2042		15.615	4,700,000,000	5,795,523,000
			TOTALS	493,838,300,000	519,615,014,209