

Government Securities Daily Secondary Market Report for 05-July-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
05-JUL	0.000% 12-OCT-2023	10.305	10.698	400,000,000	389,124,000
05-JUL	0.000% 12-OCT-2023	8.001	8.237	400,000	391,504
05-JUL	0.000% 12-OCT-2023	8.001	8.237	800,000	783,008
05-JUL	0.000% 12-OCT-2023	6.060	6.195	800,000	787,064
05-JUL	0.000% 12-OCT-2023	6.060	6.195	400,000	393,532
05-JUL	0.000% 09-NOV-2023	10.999	11.398	10,000,000	9,631,400
05-JUL	0.000% 23-NOV-2023	10.393	10.727	50,000,000,000	48,070,000,000
05-JUL	0.000% 21-DEC-2023	9.499	9.742	3,132,000,000	3,000,048,840
05-JUL	0.000% 04-JAN-2024	10.675	10.959	16,000,000,000	15,187,200,000
05-JUL	0.000% 14-MAR-2024	11.470	11.669	431,900,000	400,090,565
05-JUL	0.000% 14-MAR-2024	10.000	10.151	320,800,000	300,005,744
05-JUL	0.000% 25-APR-2024	11.841	11.972	2,970,000,000	2,710,600,200
05-JUL	0.000% 06-JUN-2024	11.081	11.126	1,100,000	997,909
05-JUL	14.000% 08-AUG-2024		12.000	2,000,000,000	2,151,720,000
05-JUL	14.000% 08-AUG-2024		12.000	11,000,000,000	11,834,460,000
05-JUL	14.000% 08-AUG-2024		12.000	8,000,000,000	8,606,880,000
05-JUL	14.000% 08-AUG-2024		12.000	1,000,000,000	1,075,860,000
05-JUL	17.000% 16-JAN-2025		12.550	8,597,300,000	9,787,596,185
05-JUL	14.000% 29-MAY-2025		11.000	37,700,000	40,081,132
05-JUL	16.625% 27-AUG-2026		13.577	850,000,000	962,786,500
05-JUL	16.625% 27-AUG-2026		12.350	8,600,000	10,023,988
05-JUL	16.625% 27-AUG-2026		13.577	650,000,000	736,248,500
05-JUL	16.625% 27-AUG-2026		15.500	199,000,000	215,654,310
05-JUL	14.125% 13-JAN-2028		14.500	250,000,000	263,112,500
05-JUL	14.250% 23-AUG-2029		14.500	156,000,000	161,996,640
05-JUL	16.000% 14-NOV-2030		13.500	353,300,000	400,009,793

05-JUL	17.000% 03-APR-2031		15.000	5,000,000,000	5,640,050,000
05-JUL	14.375% 03-FEB-2033		15.200	160,000,000	162,144,000
05-JUL	14.250% 22-JUN-2034		15.754	22,000,000	21,853,700
05-JUL	14.250% 22-JUN-2034		14.600	500,000,000	525,980,000
05-JUL	16.250% 08-NOV-2035		14.000	30,500,000	35,028,335
05-JUL	16.000% 14-MAY-2037		15.500	500,000,000	521,355,000
05-JUL	16.000% 14-MAY-2037		14.228	134,100,000	150,279,165
05-JUL	16.000% 14-MAY-2037		14.850	5,000,000,000	5,406,950,000
05-JUL	16.000% 14-MAY-2037		15.718	5,000,000	5,151,350
05-JUL	17.500% 01-NOV-2040		14.532	75,000,000	90,420,750
05-JUL	17.500% 01-NOV-2040		15.000	1,000,000,000	1,172,350,000
05-JUL	17.500% 01-NOV-2040		15.050	31,700,000	37,053,813
05-JUL	17.500% 01-NOV-2040		15.000	4,000,000,000	4,689,400,000
05-JUL	17.500% 01-NOV-2040		15.000	1,500,000	1,758,525
05-JUL	18.500% 14-AUG-2042		14.050	22,200,000	30,026,388
05-JUL	18.500% 14-AUG-2042		15.750	500,000,000	612,115,000
05-JUL	18.500% 14-AUG-2042		14.957	10,000,000	12,812,000