

Government Securities Daily Secondary Market Report for 07-July-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
07-JUL	0.000% 27-JUL-2023	7.992	8.301	6,100,000	6,073,404
07-JUL	0.000% 29-FEB-2024	11.599	11.832	200,000,000	185,992,000
07-JUL	0.000% 04-JUL-2024	12.033	12.037	11,000,000	9,824,320
07-JUL	14.000% 18-JAN-2024		10.800	2,800,000	3,027,108
07-JUL	14.000% 08-AUG-2024		12.500	38,000,000,000	40,717,000,000
07-JUL	14.000% 08-AUG-2024		11.000	598,100,000	649,997,137
07-JUL	14.875% 25-SEP-2024		12.550	4,700,000	5,010,059
07-JUL	17.000% 16-JAN-2025		13.314	36,200,000	40,850,252
07-JUL	14.000% 29-MAY-2025		11.951	19,200,000	20,111,808
07-JUL	14.000% 29-MAY-2025		11.951	19,200,000	20,111,808
07-JUL	14.000% 29-MAY-2025		11.951	19,200,000	20,111,808
07-JUL	16.000% 06-MAY-2027		13.800	800,000,000	870,760,000
07-JUL	14.125% 13-JAN-2028		14.000	10,000,000,000	10,695,200,000
07-JUL	14.250% 23-AUG-2029		14.250	2,300,000,000	2,413,160,000
07-JUL	16.000% 14-NOV-2030		13.608	44,400,000	50,068,992
07-JUL	17.000% 03-APR-2031		13.759	461,900,000	550,016,663
07-JUL	17.000% 03-APR-2031		14.700	5,000,000,000	5,717,100,000
07-JUL	15.000% 20-MAY-2032		14.380	28,800,000	30,096,288
07-JUL	15.000% 20-MAY-2032		9.603	15,000,000	19,990,050
07-JUL	14.250% 22-JUN-2034		14.400	13,523,400,000	13,418,187,948
07-JUL	14.250% 22-JUN-2034		14.400	6,476,600,000	6,426,212,052
07-JUL	14.250% 22-JUN-2034		14.000	841,300,000	853,246,460
07-JUL	14.250% 22-JUN-2034		14.400	15,000,000,000	14,883,300,000
07-JUL	14.250% 22-JUN-2034		13.807	29,300,000	30,035,430
07-JUL	16.250% 08-NOV-2035		14.500	200,000,000	223,610,000
07-JUL	16.250% 08-NOV-2035		15.300	2,450,000,000	2,623,337,500

07-JUL	16.000% 14-MAY-2037		14.228	134,000,000	150,281,000
07-JUL	16.000% 14-MAY-2037		14.790	2,000,000,000	2,171,860,000
07-JUL	16.000% 14-MAY-2037		14.228	100,000,000	112,150,000
07-JUL	17.500% 01-NOV-2040		14.630	2,500,000,000	2,998,600,000
07-JUL	17.500% 01-NOV-2040		14.000	56,200,000	70,044,870
07-JUL	17.500% 01-NOV-2040		14.600	2,000,000,000	2,403,200,000
07-JUL	18.500% 14-AUG-2042		14.730	169,000,000	219,600,290
07-JUL	18.500% 14-AUG-2042		15.000	14,000,000	17,905,860
07-JUL	18.500% 14-AUG-2042		14.730	771,000,000	1,001,845,110
07-JUL	18.500% 14-AUG-2042		15.350	41,000,000	51,388,580
07-JUL	18.500% 14-AUG-2042		14.700	2,611,300,000	3,399,155,323
07-JUL	18.500% 14-AUG-2042		14.730	134,000,000	174,120,940
07-JUL	18.500% 14-AUG-2042		14.730	499,000,000	648,405,590
07-JUL	18.500% 14-AUG-2042		14.730	29,300,000	38,072,713
07-JUL	18.500% 14-AUG-2042		14.306	15,000,000	19,990,050
07-JUL	18.500% 14-AUG-2042		14.730	290,000,000	376,828,900
07-JUL	18.500% 14-AUG-2042		14.800	500,000	647,030
07-JUL	18.500% 14-AUG-2042		15.810	161,000,000	196,603,540
07-JUL	18.500% 14-AUG-2042		14.730	560,000,000	727,669,600
07-JUL	18.500% 14-AUG-2042		14.730	159,000,000	206,606,190
			TOTALS	108,331,500,000	108,331,500,000