

Government Securities Daily Secondary Market Report for 10-July-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
10-JUL	0.000% 31-AUG-2023	9.750	10.167	5,100,000	5,030,130
10-JUL	0.000% 07-DEC-2023	10.899	11.251	250,000,000	239,282,500
10-JUL	0.000% 07-DEC-2023	9.999	10.295	262,000,000	251,658,860
10-JUL	0.000% 21-DEC-2023	11.499	11.865	100,000,000	95,087,000
10-JUL	0.000% 21-DEC-2023	10.932	11.262	1,600,000	1,525,088
10-JUL	0.000% 21-DEC-2023	9.001	9.225	20,900,000	20,087,617
10-JUL	0.000% 21-DEC-2023	9.001	9.225	52,000,000	49,978,760
10-JUL	0.000% 21-DEC-2023	9.001	9.225	10,400,000	9,995,752
10-JUL	0.000% 04-JAN-2024	10.999	11.310	500,000,000	474,545,000
10-JUL	0.000% 01-FEB-2024	11.300	11.576	650,000,000	611,032,500
10-JUL	0.000% 29-FEB-2024	11.029	11.246	277,400,000	259,080,504
10-JUL	0.000% 29-FEB-2024	11.001	11.216	277,400,000	259,124,888
10-JUL	0.000% 14-MAR-2024	10.000	10.158	21,400,000	20,038,532
10-JUL	0.000% 14-MAR-2024	10.000	10.158	46,000,000	43,073,480
10-JUL	0.000% 28-MAR-2024	11.130	11.302	146,000,000	135,198,920
10-JUL	0.000% 28-MAR-2024	11.101	11.272	146,000,000	135,225,200
10-JUL	0.000% 11-APR-2024	11.500	11.658	5,100,000	4,692,000
10-JUL	0.000% 20-JUN-2024	12.001	12.037	11,200,000	10,056,032
10-JUL	17.000% 16-JAN-2025		12.950	10,000,000,000	11,347,400,000
10-JUL	17.000% 16-JAN-2025		13.000	15,000,000,000	17,010,600,000
10-JUL	17.000% 16-JAN-2025		12.570	10,300,000	11,742,721
10-JUL	17.000% 16-JAN-2025		13.000	5,000,000,000	5,670,200,000
10-JUL	17.000% 16-JAN-2025		12.900	5,000,000,000	5,677,200,000
10-JUL	16.625% 27-AUG-2026		14.500	100,000,000	111,094,000
10-JUL	16.000% 06-MAY-2027		14.000	15,000,000,000	16,254,300,000
10-JUL	14.125% 13-JAN-2028		13.500	4,600,000	5,001,534
10-JUL	15.250% 16-NOV-2028		14.450	5,000,000,000	5,239,900,000
10-JUL	15.250% 16-NOV-2028		14.060	5,000,000,000	5,313,200,000
10-JUL	14.250% 23-AUG-2029		14.450	45,000,000	46,908,900
10-JUL	14.250% 23-AUG-2029		14.800	6,900,000	7,097,823
10-JUL	17.500% 02-MAY-2030		14.550	40,000,000	46,131,600
10-JUL	17.000% 03-APR-2031		13.055	73,200,000	89,986,956

10-JUL	17.000% 03-APR-2031		13.250	82,000,000	99,944,060
10-JUL	17.000% 03-APR-2031		14.009	500,000	589,615
10-JUL	17.000% 03-APR-2031		15.000	140,000,000	158,236,400
10-JUL	17.000% 03-APR-2031		13.210	73,700,000	89,986,956
10-JUL	16.375% 04-MAR-2032		14.548	20,000,000,000	22,799,400,000
10-JUL	16.375% 04-MAR-2032		15.450	73,200,000	80,146,680
10-JUL	15.000% 20-MAY-2032		14.800	1,000,000,000	1,025,340,000
10-JUL	14.250% 22-JUN-2034		15.450	163,000,000	153,053,740
10-JUL	16.000% 14-MAY-2037		15.339	37,900,000	39,953,801
10-JUL	16.000% 14-MAY-2037		15.850	2,000,000,000	2,049,920,000
10-JUL	17.500% 01-NOV-2040		15.500	4,400,000	5,019,916
10-JUL	17.500% 01-NOV-2040		15.300	20,000,000,000	23,084,000,000
10-JUL	17.500% 01-NOV-2040		16.000	20,000,000	22,175,400
10-JUL	17.500% 01-NOV-2040		15.000	451,700,000	530,604,000
10-JUL	17.500% 01-NOV-2040		15.031	10,300,000	12,077,059
10-JUL	17.500% 01-NOV-2040		14.000	100,000,000	124,774,000
10-JUL	17.750% 08-MAY-2042		15.250	40,000,000	46,888,000
10-JUL	17.750% 08-MAY-2042		15.500	20,000,000	23,099,539
10-JUL	17.750% 08-MAY-2042		14.880	2,685,700,000	3,218,945,735
10-JUL	17.750% 08-MAY-2042		14.870	2,685,700,000	3,220,906,296
10-JUL	17.750% 08-MAY-2042		15.000	460,000,000	547,349,400
10-JUL	18.500% 14-AUG-2042		14.300	22,500,000	30,030,750
10-JUL	18.500% 14-AUG-2042		14.414	25,000,000	33,139,500
10-JUL	18.500% 14-AUG-2042		14.720	2,611,300,000	3,399,155,323
10-JUL	18.500% 14-AUG-2042		15.250	60,000,000	75,728,000
10-JUL	18.500% 14-AUG-2042		15.900	1,300,000,000	1,581,502,000
10-JUL	18.500% 14-AUG-2042		15.700	15,000,000	18,453,600
10-JUL	18.500% 14-AUG-2042		15.320	1,200,000	1,508,484
10-JUL	18.500% 14-AUG-2042		15.000	1,300,000,000	1,664,663,000
10-JUL	18.500% 14-AUG-2042		14.310	22,500,000	30,012,525
10-JUL	18.500% 14-AUG-2042		15.310	16,000,000	20,124,640
			TOTALS	118,484,100,000	133,642,204,716