

Government Securities Daily Secondary Market Report for 13-July-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
13-JUL	0.000% 18-JAN-2024	12.032	12.381	10,000,000,000	9,413,500,000
13-JUL	0.000% 18-JAN-2024	12.000	12.346	10,000,000,000	9,415,000,000
13-JUL	0.000% 14-MAR-2024	12.019	12.253	20,000,000,000	18,507,000,000
13-JUL	0.000% 14-MAR-2024	11.999	12.233	20,000,000,000	18,509,200,000
13-JUL	0.000% 07-SEP-2023	10.000	10.433	40,800,000	40,183,512
13-JUL	15.000% 20-MAY-2032		14.500	1,000,000,000	1,041,390,000
13-JUL	14.250% 22-JUN-2034		15.200	17,300,000	16,480,919
13-JUL	15.000% 18-JUN-2043		15.000	5,000,000,000	5,000,000,000
13-JUL	15.000% 20-MAY-2032		14.600	5,000,000,000	5,182,050,000
13-JUL	15.000% 20-MAY-2032		14.590	5,000,000,000	5,184,500,000
13-JUL	17.500% 01-NOV-2040		15.100	2,000,000,000	2,338,380,000
13-JUL	16.000% 14-MAY-2037		14.353	2,000,000,000	2,231,960,000
13-JUL	14.375% 19-SEP-2029		13.800	47,000,000	50,043,250
13-JUL	15.000% 18-JUN-2043		15.000	13,000,000	13,000,000
13-JUL	15.000% 18-JUN-2043		14.500	20,000,000	20,647,800
13-JUL	13.500% 09-JUL-2026		13.500	1,000,000,000	1,000,000,000
13-JUL	16.000% 14-MAY-2037		14.350	6,000,000,000	6,697,020,000
13-JUL	15.000% 18-JUN-2043		15.000	5,000,000,000	5,000,000,000
13-JUL	15.000% 18-JUN-2043		15.000	5,000,000,000	5,000,000,000
13-JUL	13.500% 09-JUL-2026		13.500	3,500,000	3,500,000
13-JUL	15.000% 18-JUN-2043		15.000	2,900,000	2,900,000
13-JUL	15.000% 18-JUN-2043		15.000	950,000,000	950,000,000
13-JUL	15.000% 18-JUN-2043		14.650	200,000,000	204,496,000
13-JUL	15.000% 18-JUN-2043		15.000	6,500,000	6,500,000
13-JUL	15.000% 18-JUN-2043		15.000	15,000,000	15,000,000
13-JUL	17.500% 01-NOV-2040		14.000	120,100,000	150,020,513
13-JUL	15.000% 18-JUN-2043		14.400	48,100,000	49,979,748
13-JUL	15.000% 18-JUN-2043		15.000	10,000,000	10,000,000
13-JUL	16.375% 04-MAR-2032		14.403	3,000,000,000	3,446,460,000
13-JUL	15.000% 18-JUN-2043		15.000	4,000,000	4,000,000
13-JUL	16.000% 14-MAY-2037		14.324	50,000,000	55,892,000

13-JUL	15.000% 18-JUN-2043		15.000	5,000,000,000	5,000,000,000
13-JUL	16.000% 14-MAY-2037		14.787	1,100,000,000	1,197,537,000
13-JUL	14.125% 13-JAN-2028		14.300	30,000,000	31,864,200
13-JUL	13.500% 09-JUL-2026		13.500	10,000,000,000	10,000,000,000
13-JUL	13.500% 09-JUL-2026		13.500	50,000,000	50,000,000
13-JUL	15.000% 18-JUN-2043		15.000	3,000,000,000	3,000,000,000
13-JUL	18.500% 14-AUG-2042		14.600	6,000,000,000	7,875,000,000
13-JUL	13.500% 09-JUL-2026		13.500	3,000,000,000	3,000,000,000
13-JUL	14.125% 13-JAN-2028		14.100	3,000,000,000	3,205,890,000
13-JUL	15.000% 18-JUN-2043		15.000	950,000,000	950,000,000
13-JUL	16.000% 14-MAY-2037		14.324	100,000,000	111,784,000
13-JUL	16.000% 14-MAY-2037		14.324	42,800,000	47,843,552
13-JUL	13.500% 09-JUL-2026		13.400	1,800,000,000	1,804,338,000
13-JUL	16.000% 14-MAY-2037		14.324	100,000,000	111,784,000
13-JUL	14.250% 22-JUN-2034		15.800	23,800,000	21,967,638
13-JUL	16.000% 14-MAY-2037		14.790	1,100,000,000	1,197,339,000
13-JUL	15.000% 18-JUN-2043		15.000	50,000,000	50,000,000
13-JUL	15.000% 18-JUN-2043		15.000	3,751,000,000	3,751,000,000
13-JUL	16.000% 14-MAY-2037		15.500	4,800,000	5,021,424
13-JUL	15.000% 18-JUN-2043		15.000	330,000,000	330,000,000
13-JUL	15.000% 18-JUN-2043		15.000	3,000,000,000	3,000,000,000
13-JUL	14.125% 13-JAN-2028		14.300	5,000,000,000	5,310,700,000
13-JUL	15.000% 18-JUN-2043		15.000	500,000,000	500,000,000
13-JUL	13.500% 09-JUL-2026		13.500	2,000,000,000	2,000,000,000
13-JUL	16.000% 14-MAY-2037		15.795	2,000,000,000	2,058,660,000
13-JUL	16.000% 14-NOV-2030		15.000	10,300,000	10,966,101
13-JUL	13.500% 09-JUL-2026		13.500	4,000,000,000	4,000,000,000
13-JUL	14.125% 13-JAN-2028		14.000	5,000,000,000	5,359,500,000
13-JUL	15.000% 20-MAY-2032		14.300	5,000,000,000	5,257,250,000
13-JUL	15.000% 18-JUN-2043		14.998	9,000,000,000	9,000,990,000
13-JUL	16.000% 14-NOV-2030		15.500	6,800,000	7,088,796
13-JUL	16.000% 14-MAY-2037		15.007	1,000,000	1,075,240
13-JUL	15.000% 18-JUN-2043		15.000	6,000,000,000	6,000,000,000

13-JUL	15.000% 18-JUN-2043		15.000	30,000,000	30,000,000
13-JUL	17.500% 01-NOV-2040		14.600	3,400,000	4,094,926
13-JUL	15.000% 18-JUN-2043		15.000	52,000,000	52,000,000
13-JUL	14.375% 03-FEB-2033		14.010	139,400,000	150,080,828
13-JUL	15.000% 18-JUN-2043		14.500	100,000,000	103,239,000
13-JUL	15.000% 18-JUN-2043		14.500	100,000,000	103,239,000
13-JUL	15.000% 18-JUN-2043		15.000	4,500,000,000	4,500,000,000
13-JUL	13.500% 09-JUL-2026		13.500	2,000,000,000	2,000,000,000
13-JUL	15.000% 18-JUN-2043		15.000	1,600,000,000	1,600,000,000
13-JUL	15.000% 18-JUN-2043		15.000	500,000,000	500,000,000
13-JUL	15.000% 18-JUN-2043		15.000	197,000,000	197,000,000
13-JUL	17.500% 01-NOV-2040		15.500	3,000,000	3,426,870
13-JUL	15.000% 18-JUN-2043		15.000	1,049,000,000	1,049,000,000
13-JUL	17.500% 01-NOV-2040		15.000	850,300,000	1,000,020,824
13-JUL	17.500% 01-NOV-2040		14.900	100,000,000	118,305,000
13-JUL	15.000% 18-JUN-2043		15.000	670,000,000	670,000,000
13-JUL	15.000% 18-JUN-2043		14.750	700,000,000	711,179,000
13-JUL	18.500% 14-AUG-2042		16.694	100,000,000	116,641,000
13-JUL	13.500% 09-JUL-2026		13.500	2,500,000,000	2,500,000,000
13-JUL	16.375% 04-MAR-2032		14.895	3,000,000,000	3,370,950,000
13-JUL	14.125% 13-JAN-2028		13.900	9,700,000	10,429,343
13-JUL	14.250% 22-JUN-2034		14.500	30,000,000,000	29,673,300,000
13-JUL	17.000% 03-APR-2031		14.320	20,000,000,000	23,296,800,000
13-JUL	14.125% 13-JAN-2028		14.100	30,000,000,000	32,058,900,000
13-JUL	15.000% 18-JUN-2043		15.000	15,000,000	15,000,000
13-JUL	16.000% 06-MAY-2027		13.750	700,000,000	764,652,000
13-JUL	15.000% 18-JUN-2043		15.000	3,000,000,000	3,000,000,000
13-JUL	14.125% 13-JAN-2028		14.290	5,000,000,000	5,312,300,000
13-JUL	15.000% 18-JUN-2043		15.000	5,000,000,000	5,000,000,000
13-JUL	16.000% 14-MAY-2037		14.353	4,000,000,000	4,463,920,000
13-JUL	14.000% 18-JAN-2024		12.000	8,500,000	9,154,649
13-JUL	16.250% 08-NOV-2035		15.295	2,450,000,000	2,630,418,000
13-JUL	15.000% 18-JUN-2043		15.000	5,000,000,000	5,000,000,000

13-JUL	13.500% 09-JUL-2026		13.500	6,500,000	6,500,000
13-JUL	15.000% 18-JUN-2043		14.500	10,000,000	10,323,900
13-JUL	17.500% 01-NOV-2040		13.600	78,100,000	100,012,517
			TOTALS	305,970,600,000	313,937,589,550