

Government Securities Daily Secondary Market Report for 14-July-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
14-JUL	0.000% 12-OCT-2023	8.501	8.777	40,000,000	39,178,800
14-JUL	0.000% 21-DEC-2023	11.432	11.800	1,100,000	1,047,508
14-JUL	0.000% 04-JAN-2024	10.200	10.473	25,000,000	23,840,750
14-JUL	14.000% 08-AUG-2024		11.450	105,200,000	114,087,000
14-JUL	17.000% 16-JAN-2025		12.999	10,000,000,000	11,356,100,000
14-JUL	13.500% 09-JUL-2026		13.515	20,000,000,000	20,000,000,000
14-JUL	13.500% 09-JUL-2026		13.515	90,000,000	90,000,000
14-JUL	13.500% 09-JUL-2026		13.500	2,000,000,000	2,000,720,000
14-JUL	16.625% 27-AUG-2026		13.500	13,500,000	15,368,400
14-JUL	14.125% 13-JAN-2028		14.102	30,000,000,000	32,068,800,000
14-JUL	14.125% 13-JAN-2028		14.100	30,000,000,000	32,070,900,000
14-JUL	14.250% 23-AUG-2029		14.400	5,000,000,000	5,230,000,000
14-JUL	14.250% 23-AUG-2029		14.650	5,000,000,000	5,180,700,000
14-JUL	16.000% 14-NOV-2030		13.200	43,500,000	50,061,105
14-JUL	17.000% 03-APR-2031		14.400	2,114,300,000	2,455,336,590
14-JUL	17.000% 03-APR-2031		14.400	2,114,300,000	2,455,336,590
14-JUL	17.000% 03-APR-2031		13.440	12,400,000	15,009,704
14-JUL	17.000% 03-APR-2031		13.800	4,300,000	5,124,224
14-JUL	16.375% 04-MAR-2032		14.400	3,000,000,000	3,448,260,000
14-JUL	16.375% 04-MAR-2032		14.897	900,000,000	1,011,591,000
14-JUL	16.375% 04-MAR-2032		14.897	1,100,000,000	1,236,389,000
14-JUL	15.000% 20-MAY-2032		15.000	10,000,000	10,172,336
14-JUL	14.375% 03-FEB-2033		14.066	150,000,000	161,112,000
14-JUL	14.250% 22-JUN-2034		14.501	30,000,000,000	29,682,600,000
14-JUL	14.250% 22-JUN-2034		15.912	33,000,000	30,294,660
14-JUL	14.250% 22-JUN-2034		14.490	30,000,000,000	29,700,900,000
14-JUL	14.250% 22-JUN-2034		14.750	17,400,000	16,986,402
14-JUL	14.250% 22-JUN-2034		14.250	1,800,000	1,805,454
14-JUL	16.000% 14-MAY-2037		14.550	100,000,000	110,387,000

14-JUL	16.000% 14-MAY-2037		14.228	10,000,000	11,244,700
14-JUL	16.000% 14-MAY-2037		14.228	56,000,000	62,970,320
14-JUL	17.500% 01-NOV-2040		13.800	39,600,000	50,099,940
14-JUL	17.500% 01-NOV-2040		14.000	8,000,000	9,996,800
14-JUL	17.500% 01-NOV-2040		14.706	4,500,000	5,387,445
14-JUL	17.500% 01-NOV-2040		15.010	5,500,000,000	6,467,230,000
14-JUL	17.500% 01-NOV-2040		15.193	600,000	698,000
14-JUL	17.500% 01-NOV-2040		15.000	5,000,000,000	5,882,750,000
14-JUL	17.750% 08-MAY-2042		15.846	176,000,000	199,543,520
14-JUL	17.750% 08-MAY-2042		14.018	8,000,000	10,128,480
14-JUL	17.750% 08-MAY-2042		14.006	200,000	253,402
14-JUL	18.500% 14-AUG-2042		15.250	40,000,000	50,567,000
14-JUL	18.500% 14-AUG-2042		15.202	3,000,000	3,803,000
14-JUL	15.000% 18-JUN-2043		14.760	5,000,000,000	5,078,600,000
14-JUL	15.000% 18-JUN-2043		15.000	44,900,000	44,917,960
14-JUL	15.000% 18-JUN-2043		15.000	1,255,300,000	1,255,802,120
14-JUL	15.000% 18-JUN-2043		15.000	206,500,000	206,582,600
14-JUL	15.000% 18-JUN-2043		15.000	802,900,000	803,221,160
14-JUL	15.000% 18-JUN-2043		14.300	60,000,000	62,775,600
14-JUL	15.000% 18-JUN-2043		14.750	200,000,000	203,272,000
14-JUL	15.000% 18-JUN-2043		14.900	16,000,000	16,107,680
14-JUL	15.000% 18-JUN-2043		15.000	219,500,000	219,587,800
14-JUL	15.000% 18-JUN-2043		15.006	40,000,000	40,000,000
14-JUL	15.000% 18-JUN-2043		14.900	50,000,000	50,336,500
14-JUL	15.000% 18-JUN-2043		14.750	700,000,000	711,452,000
14-JUL	15.000% 18-JUN-2043		15.000	5,000,000,000	5,002,000,000
14-JUL	15.000% 18-JUN-2043		15.006	13,000,000	13,000,000
14-JUL	15.000% 18-JUN-2043		14.750	200,000,000	203,272,000
14-JUL	15.000% 18-JUN-2043		14.750	300,000,000	304,908,000
14-JUL	15.000% 18-JUN-2043		14.600	5,000,000,000	5,130,800,000

14-JUL	15.000% 18-JUN-2043		14.750	250,000,000	254,090,000
14-JUL	15.000% 18-JUN-2043		14.750	200,000,000	203,272,000
14-JUL	15.000% 18-JUN-2043		14.750	700,000,000	711,452,000
14-JUL	15.000% 18-JUN-2043		14.700	20,000,000	20,392,200
14-JUL	15.000% 18-JUN-2043		14.570	3,500,000,000	3,598,490,000
14-JUL	15.000% 18-JUN-2043		14.600	3,000,000,000	3,078,480,000
14-JUL	15.000% 18-JUN-2043		15.000	17,000,000	17,006,800
14-JUL	15.000% 18-JUN-2043		14.750	250,000,000	254,090,000
14-JUL	15.000% 18-JUN-2043		14.750	500,000,000	508,180,000
14-JUL	15.000% 18-JUN-2043		14.750	700,000,000	711,452,000
14-JUL	15.000% 18-JUN-2043		14.750	100,000,000	101,636,000
14-JUL	15.000% 18-JUN-2043		14.750	200,000,000	203,272,000
14-JUL	15.000% 18-JUN-2043		15.000	655,000,000	655,262,000
14-JUL	15.000% 18-JUN-2043		14.506	36,200,000	37,372,518
14-JUL	15.000% 18-JUN-2043		14.570	4,500,000,000	4,626,630,000
14-JUL	15.000% 18-JUN-2043		15.000	174,000,000	174,069,600
14-JUL	15.000% 18-JUN-2043		14.600	195,000,000	200,101,200
14-JUL	15.000% 18-JUN-2043		14.900	10,000,000	10,067,300
14-JUL	15.000% 18-JUN-2043		14.970	5,000,000,000	5,011,450,000
14-JUL	15.000% 18-JUN-2043		15.000	38,000,000	38,015,200
14-JUL	15.000% 18-JUN-2043		15.000	727,300,000	727,590,920
14-JUL	15.000% 18-JUN-2043		15.006	100,000,000	100,000,000
14-JUL	15.000% 18-JUN-2043		14.750	600,000,000	609,816,000
14-JUL	15.000% 18-JUN-2043		15.000	376,600,000	376,750,640
14-JUL	15.000% 18-JUN-2043		15.000	7,000,000,000	7,002,800,000
14-JUL	15.000% 18-JUN-2043		15.006	7,000,000	7,000,000
14-JUL	15.000% 18-JUN-2043		14.750	100,000,000	101,636,000
			TOTALS	230,785,900,000	240,023,790,928