

Government Securities Daily Secondary Market Report for 24-July-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
24-JUL	0.000% 09-NOV-2023	10.999	11.432	20,700,000	20,047,536
24-JUL	0.000% 09-NOV-2023	10.499	10.893	2,000,000,000	1,939,740,000
24-JUL	0.000% 23-NOV-2023	9.970	10.305	50,000,000,000	48,387,500,000
24-JUL	0.000% 23-NOV-2023	9.801	10.124	10,000,000,000	9,682,800,000
24-JUL	0.000% 07-DEC-2023	10.700	11.062	52,000,000,000	50,006,320,000
24-JUL	0.000% 07-DEC-2023	10.549	10.901	2,000,000,000	1,924,360,000
24-JUL	0.000% 21-DEC-2023	10.599	10.932	2,000,000,000	1,916,520,000
24-JUL	0.000% 21-DEC-2023	10.430	10.752	40,000,000,000	38,356,000,000
24-JUL	0.000% 20-JUN-2024	12.000	12.063	299,000,000	269,575,410
24-JUL	0.000% 18-JUL-2024	11.999	12.008	670,000,000	599,100,600
24-JUL	0.000% 18-JUL-2024	11.999	12.008	1,230,000,000	1,099,841,400
24-JUL	0.000% 18-JUL-2024	11.999	12.008	415,400,000	371,442,372
24-JUL	0.000% 18-JUL-2024	11.900	11.909	700,000,000	626,472,000
24-JUL	10.000% 07-SEP-2023		10.196	35,000,000,000	36,300,950,000
24-JUL	14.000% 18-JAN-2024		12.000	15,000,000	15,160,950
24-JUL	14.000% 18-JAN-2024		10.699	20,000,000,000	20,336,600,000
24-JUL	14.000% 08-AUG-2024		12.000	300,000,000	324,729,000
24-JUL	14.000% 29-MAY-2025		12.500	21,700,000	22,657,187
24-JUL	14.000% 29-MAY-2025		11.100	4,700,000	5,016,874
24-JUL	14.000% 29-MAY-2025		12.500	28,900,000	30,174,779
24-JUL	14.000% 29-MAY-2025		12.500	50,900,000	53,145,199
24-JUL	13.500% 09-JUL-2026		13.420	2,000,000,000	2,011,720,000
24-JUL	13.500% 09-JUL-2026		13.400	2,000,000,000	2,012,680,000
24-JUL	13.500% 09-JUL-2026		13.000	2,000,000,000	2,031,920,000
24-JUL	16.625% 27-AUG-2026		13.800	10,000,000	11,347,417
24-JUL	14.125% 13-JAN-2028		14.300	1,000,000,000	995,850,000
24-JUL	14.125% 13-JAN-2028		14.300	1,000,000,000	995,850,000
24-JUL	14.125% 13-JAN-2028		14.300	1,000,000,000	995,850,000

24-JUL	14.125% 13-JAN-2028		14.300	1,000,000,000	995,850,000
24-JUL	14.125% 13-JAN-2028		14.873	5,300,000	5,181,439
24-JUL	14.250% 23-AUG-2029		13.660	95,000,000	102,589,550
24-JUL	16.375% 04-MAR-2032		16.025	100,000,000	107,391,000
24-JUL	15.000% 20-MAY-2032		13.900	14,000,000	15,069,320
24-JUL	14.250% 22-JUN-2034		15.000	60,000,000	58,024,800
24-JUL	14.250% 22-JUN-2034		14.250	11,900,000	11,981,277
24-JUL	16.000% 14-MAY-2037		14.230	160,000,000	180,576,000
24-JUL	17.500% 01-NOV-2040		14.970	5,000,000,000	5,916,600,000
24-JUL	17.500% 01-NOV-2040		14.500	4,000,000,000	4,867,160,000
24-JUL	17.500% 01-NOV-2040		14.500	3,700,000,000	4,502,123,000
24-JUL	17.500% 01-NOV-2040		14.530	3,000,000,000	3,643,830,000
24-JUL	17.500% 01-NOV-2040		14.400	4,100,000	5,018,933
24-JUL	17.500% 01-NOV-2040		15.100	5,000,000,000	5,871,700,000
24-JUL	15.000% 18-JUN-2043		13.944	500,000,000	537,500,000
24-JUL	15.000% 18-JUN-2043		14.061	136,800,000	145,930,032
24-JUL	15.000% 18-JUN-2043		14.061	150,000,000	160,011,000
24-JUL	15.000% 18-JUN-2043		14.200	500,000,000	528,545,000
24-JUL	15.000% 18-JUN-2043		14.518	50,000,000	51,778,500
24-JUL	15.000% 18-JUN-2043		14.061	66,000,000	70,404,840
24-JUL	15.000% 18-JUN-2043		14.061	200,000,000	213,348,000
24-JUL	15.000% 18-JUN-2043		13.944	60,000,000	64,500,000
24-JUL	15.000% 18-JUN-2043		14.300	85,000,000	89,269,550
24-JUL	15.000% 18-JUN-2043		13.944	120,000,000	129,000,000
24-JUL	15.000% 18-JUN-2043		14.061	100,000,000	106,674,000
24-JUL	15.000% 18-JUN-2043		14.600	300,000	309,042
24-JUL	15.000% 18-JUN-2043		14.061	127,700,000	136,222,698
24-JUL	15.000% 18-JUN-2043		14.920	4,000,000,000	4,037,760,000
24-JUL	15.000% 18-JUN-2043		14.700	220,000,000	225,189,800
24-JUL	15.000% 18-JUN-2043		13.944	190,000,000	204,250,000

24-JUL	15.000% 18-JUN-2043		13.944	140,000,000	150,500,000
24-JUL	15.000% 18-JUN-2043		14.875	4,000,000,000	4,049,240,000
24-JUL	15.000% 18-JUN-2043		14.061	200,000,000	213,348,000
			TOTALS	258,762,400,000	258,740,246,505