

Government Securities Daily Secondary Market Report for 27-July-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
27-JUL	0.000% 04-JAN-2024	12.000	12.404	10,000,000,000	9,497,300,000
27-JUL	0.000% 18-JAN-2024	11.999	12.374	10,000,000,000	9,456,000,000
27-JUL	0.000% 28-MAR-2024	11.999	12.233	5,000,000,000	4,627,300,000
27-JUL	0.000% 18-JUL-2024	11.950	11.965	4,840,000,000	4,333,494,000
27-JUL	0.000% 18-JUL-2024	11.884	11.899	441,600,000	395,616,192
27-JUL	0.000% 04-JAN-2024	10.620	10.937	30,000,000,000	28,657,500,000
27-JUL	0.000% 04-JAN-2024	10.417	10.721	10,500,000,000	10,038,735,000
27-JUL	0.000% 21-DEC-2023	10.214	10.527	36,500,000,000	35,057,885,000
27-JUL	0.000% 31-AUG-2023	10.055	10.525	8,500,000	8,418,825
27-JUL	0.000% 23-NOV-2023	10.019	10.361	50,000,000,000	48,418,500,000
27-JUL	0.000% 23-NOV-2023	9.956	10.294	15,000,000,000	14,528,400,000
27-JUL	0.000% 23-NOV-2023	9.956	10.294	10,000,000,000	9,685,600,000
27-JUL	0.000% 18-JAN-2024	9.051	9.264	6,300,000	6,037,983
27-JUL	0.000% 04-JAN-2024	8.500	8.703	1,573,200,000	1,516,344,552
27-JUL	0.000% 04-JAN-2024	8.498	8.700	1,573,200,000	1,516,360,284
27-JUL	0.000% 21-DEC-2023	8.055	8.249	31,000,000	30,025,980
27-JUL	0.000% 26-OCT-2023	7.581	7.799	5,100,000	5,005,395
27-JUL	16.000% 14-MAY-2037		14.337	800,000,000	898,392,000
27-JUL	16.000% 14-MAY-2037		14.300	800,000,000	900,280,000
27-JUL	16.000% 14-MAY-2037		15.300	10,000,000	10,638,000
27-JUL	17.750% 08-MAY-2042		14.556	200,000	246,106
27-JUL	14.125% 13-JAN-2028		13.301	30,000,000	30,894,000
27-JUL	17.000% 03-APR-2031		19.301	40,000,000	38,306,072
27-JUL	14.250% 23-AUG-2029		13.018	47,800,000	52,960,966
27-JUL	14.250% 23-AUG-2029		14.250	5,092,200,000	5,383,270,152
27-JUL	14.250% 23-AUG-2029		14.160	2,030,100,000	2,153,448,876

27-JUL	15.000% 18-JUN-2043		14.756	5,500,000	5,616,270
27-JUL	15.000% 18-JUN-2043		14.450	1,000,000,000	1,041,300,000
27-JUL	15.000% 18-JUN-2043		14.880	10,000,000	10,131,900
27-JUL	15.000% 18-JUN-2043		14.622	50,000,000	51,496,094
27-JUL	15.000% 18-JUN-2043		14.506	550,000,000	570,658,000
27-JUL	15.000% 18-JUN-2043		14.706	500,000,000	512,194,319
27-JUL	15.000% 18-JUN-2043		14.450	2,000,000,000	2,082,600,000
27-JUL	18.500% 14-AUG-2042		15.670	7,100,000,000	8,811,313,000
27-JUL	18.500% 14-AUG-2042		14.530	400,000,000	530,036,000
27-JUL	18.500% 14-AUG-2042		15.670	6,400,000,000	7,942,592,000
27-JUL	18.500% 14-AUG-2042		14.807	500,000	651,870
27-JUL	18.500% 14-AUG-2042		15.700	6,200,000,000	7,681,490,000
27-JUL	13.500% 09-JUL-2026		13.045	1,200,000,000	1,219,128,000
27-JUL	13.500% 09-JUL-2026		13.000	700,000,000	711,914,000
27-JUL	13.500% 09-JUL-2026		13.014	300,000,000	305,001,000
27-JUL	13.500% 09-JUL-2026		13.014	139,000,000	141,317,130
27-JUL	13.500% 09-JUL-2026		13.014	500,000,000	508,335,000
27-JUL	14.000% 01-AUG-2024		13.550	200,000,000	214,276,000
27-JUL	16.000% 14-MAY-2037		14.787	120,000,000	131,359,200
27-JUL	14.000% 29-MAY-2025		12.000	500,000	526,685
27-JUL	14.000% 29-MAY-2025		12.785	25,000,000,000	26,013,000,000
27-JUL	14.000% 29-MAY-2025		12.785	25,000,000,000	26,013,000,000
27-JUL	17.500% 01-NOV-2040		14.530	185,000,000	224,961,850
27-JUL	14.875% 25-SEP-2024		12.000	23,000,000,000	24,819,300,000
27-JUL	14.250% 22-JUN-2034		15.207	40,000,000	38,306,072
27-JUL	14.875% 10-MAY-2024		11.551	150,000,000	158,253,000
27-JUL	14.125% 13-JAN-2028		14.550	1,750,000,000	1,730,715,000
27-JUL	16.625% 27-AUG-2026		12.230	85,000,000	100,068,800

27-JUL	14.375% 03-FEB-2033		13.800	122,000,000	133,389,920
			TOTALS	297,036,700,000	298,949,890,493