

Government Securities Daily Secondary Market Report for 28-July-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
28-JUL	0.000% 26-OCT-2023	8.501	8.777	51,100,000	50,050,917
28-JUL	0.000% 23-NOV-2023	10.021	10.365	30,000,000,000	29,058,600,000
28-JUL	0.000% 23-NOV-2023	10.001	10.344	50,000,000,000	48,434,000,000
28-JUL	0.000% 23-NOV-2023	9.883	10.217	26,000,000,000	25,195,040,000
28-JUL	0.000% 07-DEC-2023	10.136	10.467	26,000,000	25,080,640
28-JUL	0.000% 04-JAN-2024	10.412	10.718	10,500,000,000	10,041,675,000
28-JUL	0.000% 18-JAN-2024	12.002	12.380	10,000,000,000	9,458,800,000
28-JUL	0.000% 14-MAR-2024	11.170	11.399	50,000,000,000	46,712,000,000
28-JUL	0.000% 20-JUN-2024	9.000	9.040	21,700,000	20,076,295
28-JUL	0.000% 04-JUL-2024	11.901	11.944	3,000,000,000	2,699,040,000
28-JUL	0.000% 04-JUL-2024	11.000	11.037	33,100,000	30,007,136
28-JUL	10.000% 07-SEP-2023		10.101	25,000,000,000	25,960,250,000
28-JUL	14.000% 18-JAN-2024		12.016	4,750,000,000	4,806,762,500
28-JUL	14.000% 08-AUG-2024		12.550	1,000,000,000	1,078,540,000
28-JUL	14.000% 08-AUG-2024		12.600	3,000,000,000	3,234,210,000
28-JUL	14.000% 08-AUG-2024		12.600	1,000,000,000	1,078,070,000
28-JUL	14.000% 08-AUG-2024		12.550	1,000,000,000	1,078,540,000
28-JUL	14.000% 08-AUG-2024		12.600	1,000,000,000	1,078,070,000
28-JUL	14.000% 29-MAY-2025		13.250	2,000,000,000	2,066,720,000
28-JUL	14.000% 29-MAY-2025		13.200	2,000,000,000	2,068,340,000
28-JUL	14.000% 29-MAY-2025		12.930	20,000,000,000	20,770,400,000
28-JUL	13.500% 09-JUL-2026		13.000	60,000,000	61,042,200
28-JUL	16.625% 27-AUG-2026		13.500	4,500,000	5,148,601
28-JUL	14.125% 13-JAN-2028		15.000	49,400,000	48,174,386
28-JUL	14.125% 13-JAN-2028		14.000	776,200,000	781,679,972
28-JUL	14.125% 13-JAN-2028		13.800	900,000,000	912,240,000
28-JUL	14.125% 13-JAN-2028		14.620	81,500,000	80,451,910
28-JUL	14.125% 13-JAN-2028		14.000	1,750,000,000	1,762,355,000
28-JUL	14.125% 13-JAN-2028		14.300	5,000,000,000	4,986,800,000
28-JUL	14.250% 23-AUG-2029		14.300	9,000,000,000	9,500,130,000

28-JUL	17.000% 03-APR-2031		14.410	5,000,000,000	5,835,150,000
28-JUL	17.000% 03-APR-2031		14.400	5,000,000,000	5,837,650,000
28-JUL	17.000% 03-APR-2031		14.600	5,000,000,000	5,788,450,000
28-JUL	15.000% 20-MAY-2032		13.900	300,800,000	324,253,376
28-JUL	15.000% 20-MAY-2032		13.780	189,000,000	204,921,360
28-JUL	15.000% 20-MAY-2032		13.780	50,000,000	54,212,000
28-JUL	15.000% 20-MAY-2032		13.808	27,500,000	29,777,000
28-JUL	14.375% 03-FEB-2033		13.800	100,000,000	109,376,000
28-JUL	14.250% 22-JUN-2034		14.250	75,000,000	75,626,250
28-JUL	14.250% 22-JUN-2034		14.250	10,000,000	10,083,500
28-JUL	14.250% 22-JUN-2034		14.800	100,000,000	97,898,000
28-JUL	16.000% 14-MAY-2037		14.200	30,000,000	33,967,500
28-JUL	16.000% 14-MAY-2037		14.200	45,000,000	50,951,250
28-JUL	17.500% 01-NOV-2040		15.170	2,600,000	3,045,744
28-JUL	17.750% 08-MAY-2042		16.000	1,800,000	2,034,756
28-JUL	18.500% 14-AUG-2042		15.100	100,000,000	128,230,000
28-JUL	18.500% 14-AUG-2042		14.350	200,000,000	267,968,000
28-JUL	18.500% 14-AUG-2042		15.250	70,000,000	88,993,454
28-JUL	18.500% 14-AUG-2042		14.500	45,200,000	60,023,792
28-JUL	18.500% 14-AUG-2042		18.391	9,700,000	10,443,893
28-JUL	15.000% 18-JUN-2043		14.682	10,000,000	10,263,900
28-JUL	15.000% 18-JUN-2043		15.000	3,500,000,000	3,520,930,000
28-JUL	15.000% 18-JUN-2043		14.300	23,800,000	25,033,554
28-JUL	15.000% 18-JUN-2043		14.952	1,000,000	1,009,000
28-JUL	15.000% 18-JUN-2043		14.061	340,000,000	363,242,400
28-JUL	15.000% 18-JUN-2043		14.980	85,000,000	85,615,400
28-JUL	15.000% 18-JUN-2043		14.950	100,000,000	100,914,000
28-JUL	15.000% 18-JUN-2043		14.061	10,000,000	10,683,600
28-JUL	15.000% 18-JUN-2043		14.300	15,000,000	15,777,450
			TOTALS	278,444,900,000	276,228,819,736