

Government Securities Daily Secondary Market Report for 12-June-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
12-JUN	0.000% 27-JUL-2023	11.000	11.545	20,300,000	20,028,386
12-JUN	0.000% 31-AUG-2023	12.998	13.674	13,900,000	13,514,970
12-JUN	0.000% 07-SEP-2023	10.462	10.886	5,000,000,000	4,878,350,000
12-JUN	0.000% 26-OCT-2023	13.000	13.536	157,300,000	150,032,740
12-JUN	0.000% 07-DEC-2023	11.900	12.263	1,000,000,000	945,150,000
12-JUN	0.000% 07-DEC-2023	11.850	12.210	220,000,000	207,980,979
12-JUN	0.000% 18-JAN-2024	13.251	13.596	2,000,000	1,852,080
12-JUN	0.000% 18-JAN-2024	12.057	12.344	10,000,000,000	9,322,500,000
12-JUN	0.000% 01-FEB-2024	11.336	11.564	5,000,000,000	4,661,250,000
12-JUN	0.000% 06-JUN-2024	12.639	12.649	1,200,000,000	1,066,992,000
12-JUN	0.000% 06-JUN-2024	12.639	12.649	10,000,000,000	8,891,600,000
12-JUN	0.000% 06-JUN-2024	12.490	12.501	1,000,000,000	890,320,000
12-JUN	0.000% 06-JUN-2024	12.400	12.410	1,000,000,000	891,030,000
12-JUN	0.000% 06-JUN-2024	10.999	11.007	33,300,000	30,040,929
12-JUN	0.000% 06-JUN-2024	10.999	11.007	188,500,000	170,051,505
12-JUN	10.000% 07-SEP-2023		10.199	20,000,000,000	20,506,600,000
12-JUN	10.000% 07-SEP-2023		10.542	5,000,000,000	5,122,650,000
12-JUN	14.000% 18-JAN-2024		10.705	25,000,000,000	26,847,120,000
12-JUN	14.000% 18-JAN-2024		10.700	20,000,000,000	21,478,200,000
12-JUN	14.000% 18-JAN-2024		10.700	20,000,000,000	21,478,200,000
12-JUN	14.000% 18-JAN-2024		10.705	20,000,000,000	21,477,700,000
12-JUN	14.000% 08-AUG-2024		12.521	10,000,000,000	10,623,920,000
12-JUN	17.000% 16-JAN-2025		11.896	700,000,000	797,617,296
12-JUN	17.000% 16-JAN-2025		12.516	10,000,000,000	11,302,280,000
12-JUN	14.000% 29-MAY-2025		12.500	3,000,000	3,088,830
12-JUN	14.250% 23-AUG-2029		16.573	150,000,000	142,668,000

12-JUN	16.000% 14-NOV-2030		14.718	15,000,000	15,967,950
12-JUN	17.000% 03-APR-2031		16.417	45,000,000	47,361,600
12-JUN	17.000% 03-APR-2031		16.000	46,700,000	50,019,903
12-JUN	17.000% 03-APR-2031		14.840	764,200,000	860,099,458
12-JUN	16.375% 04-MAR-2032		15.300	20,000,000,000	21,795,600,000
12-JUN	16.375% 04-MAR-2032		15.311	20,000,000,000	21,785,200,000
12-JUN	16.375% 04-MAR-2032		15.300	20,000,000,000	21,795,600,000
12-JUN	16.375% 04-MAR-2032		15.311	20,000,000,000	21,785,200,000
12-JUN	16.375% 04-MAR-2032		14.300	1,800,000	2,053,260
12-JUN	15.000% 20-MAY-2032		15.200	1,000,000,000	994,760,000
12-JUN	15.000% 20-MAY-2032		15.150	1,000,000,000	997,150,000
12-JUN	15.000% 20-MAY-2032		14.681	100,000,000	102,000,000
12-JUN	15.000% 20-MAY-2032		14.681	78,000,000	79,560,000
12-JUN	15.000% 20-MAY-2032		14.500	100,000,000	102,904,000
12-JUN	14.250% 22-JUN-2034		15.550	3,150,000,000	3,130,753,500
12-JUN	14.250% 22-JUN-2034		15.427	3,500,000,000	3,500,000,000
12-JUN	14.250% 22-JUN-2034		15.200	3,500,000,000	3,539,935,000
12-JUN	16.000% 14-MAY-2037		15.089	47,000,000	49,686,520
12-JUN	16.000% 14-MAY-2037		15.427	190,000,000	197,060,400
12-JUN	17.500% 01-NOV-2040		16.000	4,000,000,000	4,382,880,000
12-JUN	17.500% 01-NOV-2040		14.920	6,700,000	7,820,642
12-JUN	17.500% 01-NOV-2040		16.100	9,200,000	10,023,216
12-JUN	17.500% 01-NOV-2040		17.332	45,000,000	45,787,950
12-JUN	17.500% 01-NOV-2040		15.400	2,000,000	2,268,980
12-JUN	17.500% 01-NOV-2040		16.000	7,000,000,000	7,670,040,000
12-JUN	17.500% 01-NOV-2040		15.800	1,000,000,000	1,108,380,000
12-JUN	17.500% 01-NOV-2040		16.000	3,000,000,000	3,287,160,000
12-JUN	17.750% 08-MAY-2042		15.451	59,300,000	67,906,802

12-JUN	17.750% 08-MAY-2042		15.451	120,000,000	137,416,800
12-JUN	18.500% 14-AUG-2042		15.630	2,650,000,000	3,235,332,000
12-JUN	18.500% 14-AUG-2042		15.829	50,000,000	60,355,500
12-JUN	18.500% 14-AUG-2042		15.600	2,700,000,000	3,302,046,000
12-JUN	18.500% 14-AUG-2042		15.468	33,000,000	40,666,230
			TOTALS	279,901,200,000	296,109,733,426