

Government Securities Daily Secondary Market Report for 13-June-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
13-JUN	0.000% 14-SEP-2023	8.501	8.774	41,100,000	40,228,680
13-JUN	0.000% 14-SEP-2023	8.501	8.774	700,000	685,160
13-JUN	0.000% 09-NOV-2023	10.999	11.359	2,900,000	2,775,387
13-JUN	0.000% 21-DEC-2023	11.000	11.288	21,200,000	20,046,084
13-JUN	0.000% 21-DEC-2023	10.001	10.239	25,900,000	24,611,993
13-JUN	0.000% 04-JAN-2024	12.009	12.324	10,000,000,000	9,368,121,282
13-JUN	0.000% 14-MAR-2024	10.999	11.146	32,500,000	30,012,775
13-JUN	0.000% 06-JUN-2024	11.000	11.010	1,400,000	1,263,318
13-JUN	0.000% 06-JUN-2024	11.000	11.010	25,500,000	23,010,435
13-JUN	14.000% 18-JAN-2024		12.001	3,300,000	3,520,176
13-JUN	14.875% 10-MAY-2024		12.621	7,000,000,000	7,221,270,000
13-JUN	14.875% 10-MAY-2024		12.620	7,000,000,000	7,221,340,000
13-JUN	14.000% 29-MAY-2025		12.800	459,000,000	470,374,020
13-JUN	14.000% 29-MAY-2025		13.250	1,000,000,000	1,017,100,000
13-JUN	14.000% 29-MAY-2025		11.000	9,500,000	10,034,850
13-JUN	16.625% 27-AUG-2026		13.000	600,000	683,580
13-JUN	16.625% 27-AUG-2026		15.000	47,000,000	51,070,670
13-JUN	15.250% 16-NOV-2028		15.100	5,000,000,000	5,065,700,000
13-JUN	15.250% 16-NOV-2028		14.700	5,000,000,000	5,139,250,000
13-JUN	14.250% 23-AUG-2029		15.050	4,738,000,000	4,776,377,800
13-JUN	14.250% 23-AUG-2029		15.260	4,738,000,000	4,738,000,000
13-JUN	16.000% 14-NOV-2030		15.640	2,985,000,000	3,055,416,150
13-JUN	16.000% 14-NOV-2030		15.640	2,985,000,000	3,055,386,300
13-JUN	16.375% 04-MAR-2032		14.000	69,200,000	80,072,012
13-JUN	16.375% 04-MAR-2032		15.303	20,000,000,000	21,801,800,000
13-JUN	16.375% 04-MAR-2032		16.100	51,400,000	54,068,688

13-JUN	16.375% 04-MAR-2032		15.303	20,000,000,000	21,801,800,000
13-JUN	15.000% 20-MAY-2032		15.700	3,670,000,000	3,566,065,600
13-JUN	15.000% 20-MAY-2032		15.700	3,670,000,000	3,566,028,900
13-JUN	16.000% 14-MAY-2037		15.750	600,000	611,430
13-JUN	16.000% 14-MAY-2037		15.750	70,000,000	71,333,500
13-JUN	16.000% 14-MAY-2037		15.088	100,000,000	105,759,000
13-JUN	17.500% 01-NOV-2040		15.900	292,100,000	322,034,408
13-JUN	17.500% 01-NOV-2040		15.950	3,686,400,000	4,052,533,248
13-JUN	17.500% 01-NOV-2040		15.900	188,600,000	207,927,728
13-JUN	17.500% 01-NOV-2040		15.400	308,400,000	350,018,580
13-JUN	17.500% 01-NOV-2040		15.910	1,734,700,000	1,911,379,195
13-JUN	17.500% 01-NOV-2040		15.900	318,300,000	350,919,384
13-JUN	17.500% 01-NOV-2040		16.000	3,360,100,000	3,683,274,418
13-JUN	17.500% 01-NOV-2040		15.000	1,400,000	1,627,010
13-JUN	17.500% 01-NOV-2040		16.000	3,360,100,000	3,683,240,817
13-JUN	17.500% 01-NOV-2040		15.900	614,000,000	676,922,720
13-JUN	17.500% 01-NOV-2040		15.900	174,800,000	192,713,504
13-JUN	17.500% 01-NOV-2040		15.900	146,900,000	161,954,312
13-JUN	17.750% 08-MAY-2042		15.451	13,000,000	14,892,930
13-JUN	18.500% 14-AUG-2042		15.603	10,000,000,000	12,232,800,000
13-JUN	18.500% 14-AUG-2042		16.250	5,000,000,000	5,897,450,000
13-JUN	18.500% 14-AUG-2042		15.897	2,600,000,000	3,127,852,000
13-JUN	18.500% 14-AUG-2042		15.600	10,000,000,000	12,234,900,000
13-JUN	18.500% 14-AUG-2042		16.200	1,100,000	1,301,047
13-JUN	18.500% 14-AUG-2042		15.900	2,600,000,000	3,127,306,000
13-JUN	18.500% 14-AUG-2042		15.957	7,000,000,000	8,392,720,000
13-JUN	18.500% 14-AUG-2042		15.960	7,000,000,000	8,391,320,000
13-JUN	18.500% 14-AUG-2042		16.250	5,000,000,000	5,897,500,000

13-JUN	18.500% 14-AUG-2042		16.300	11,900,000	13,997,137
			TOTALS	162,159,600,000	177,310,402,228