

Government Securities Daily Secondary Market Report for 14-June-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
14-JUN	0.000% 07-DEC-2023	12.000	12.374	1,000,000,000	945,300,000
14-JUN	0.000% 07-DEC-2023	12.000	12.374	1,000,000,000	945,300,000
14-JUN	0.000% 21-DEC-2023	10.000	10.240	157,800,000	149,992,056
14-JUN	0.000% 21-DEC-2023	8.999	9.193	104,700,000	100,014,675
14-JUN	0.000% 18-JAN-2024	19.909	20.697	559,400,000	499,952,562
14-JUN	0.000% 14-MAR-2024	12.200	12.382	50,000,000	45,805,000
14-JUN	0.000% 14-MAR-2024	10.500	10.635	32,400,000	30,032,856
14-JUN	0.000% 28-MAR-2024	12.501	12.662	2,260,000,000	2,057,097,200
14-JUN	0.000% 06-JUN-2024	12.420	12.434	1,200,000,000	1,069,692,000
14-JUN	0.000% 06-JUN-2024	12.399	12.414	1,200,000,000	1,069,884,000
14-JUN	10.000% 07-SEP-2023		10.200	20,000,000,000	20,517,800,000
14-JUN	14.000% 18-JAN-2024		12.001	549,000,000	585,815,940
14-JUN	14.000% 29-MAY-2025		13.331	20,000,000,000	20,321,870,000
14-JUN	14.000% 29-MAY-2025		13.331	20,000,000,000	20,321,870,000
14-JUN	16.000% 06-MAY-2027		14.300	25,000,000,000	26,602,500,000
14-JUN	16.000% 06-MAY-2027		14.300	25,000,000,000	26,602,500,000
14-JUN	17.000% 03-APR-2031		15.600	1,600,000,000	1,744,480,000
14-JUN	17.000% 03-APR-2031		15.200	25,000,000,000	27,726,750,000
14-JUN	16.375% 04-MAR-2032		14.500	44,300,000	50,108,173
14-JUN	16.375% 04-MAR-2032		15.300	25,000,000,000	27,266,500,000
14-JUN	16.375% 04-MAR-2032		15.800	3,100,000,000	3,306,119,000
14-JUN	15.000% 20-MAY-2032		14.650	50,000,000	51,117,500
14-JUN	14.250% 22-JUN-2034		14.861	100,000,000	102,966,000
14-JUN	14.250% 22-JUN-2034		14.600	1,245,900,000	1,300,021,896
14-JUN	14.250% 22-JUN-2034		15.500	356,000,000	354,996,080
14-JUN	14.250% 22-JUN-2034		15.500	1,637,000,000	1,632,383,660

14-JUN	14.250% 22-JUN-2034		15.500	28,000,000	27,921,040
14-JUN	16.250% 08-NOV-2035		15.500	4,682,700,000	4,914,353,169
14-JUN	16.250% 08-NOV-2035		15.500	4,682,700,000	4,914,306,342
14-JUN	16.000% 14-MAY-2037		15.200	950,000,000	998,782,500
14-JUN	16.000% 14-MAY-2037		15.088	50,000,000	52,900,500
14-JUN	16.000% 14-MAY-2037		15.197	950,000,000	998,953,500
14-JUN	16.000% 14-MAY-2037		15.088	42,500,000	44,965,425
14-JUN	17.500% 01-NOV-2040		15.000	55,900,000	64,989,899
14-JUN	17.500% 01-NOV-2040		15.370	8,800,000	10,009,296
14-JUN	17.500% 01-NOV-2040		16.000	3,051,700,000	3,346,616,288
14-JUN	17.500% 01-NOV-2040		16.000	3,051,700,000	3,346,585,771
14-JUN	17.500% 01-NOV-2040		16.100	2,800,000	3,053,148
14-JUN	18.500% 14-AUG-2042		15.800	4,000,000,000	4,840,560,000
14-JUN	18.500% 14-AUG-2042		15.250	5,000,000	6,244,750
14-JUN	18.500% 14-AUG-2042		15.500	3,000,000,000	3,693,060,000
14-JUN	18.500% 14-AUG-2042		15.500	3,000,000,000	3,693,090,000
14-JUN	18.500% 14-AUG-2042		16.400	2,500,000,000	2,925,650,000
			TOTALS	206,308,300,000	219,282,910,226