

Government Securities Daily Secondary Market Report for 20-June-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
20-JUN	0.000% 21-DEC-2023	12.051	12.411	9,600,000	9,050,208
20-JUN	0.000% 06-JUN-2024	11.000	11.021	2,000,000	1,808,180
20-JUN	0.000% 31-AUG-2023	9.124	9.464	3,257,600,000	3,200,005,632
20-JUN	0.000% 09-NOV-2023	9.000	9.249	100,000	96,617
20-JUN	0.000% 07-DEC-2023	9.000	9.216	15,700,000	15,068,389
20-JUN	17.500% 01-NOV-2040		16.010	20,000,000,000	21,975,800,000
20-JUN	16.000% 06-MAY-2027		14.514	25,000,000,000	26,503,250,000
20-JUN	16.000% 06-MAY-2027		14.514	25,000,000,000	26,503,250,000
20-JUN	15.000% 20-MAY-2032		15.300	5,000,000,000	4,966,050,000
20-JUN	17.500% 01-NOV-2040		16.250	18,500,000	20,053,260
20-JUN	16.000% 06-MAY-2027		15.000	1,246,000,000	1,303,038,614
20-JUN	18.500% 14-AUG-2042		16.500	20,000,000	23,338,000
20-JUN	16.000% 06-MAY-2027		14.350	25,000,000,000	26,625,750,000
20-JUN	16.000% 06-MAY-2027		14.350	1,246,000,000	1,327,027,380
20-JUN	18.500% 14-AUG-2042		16.200	4,000,000	4,745,293
20-JUN	16.000% 14-MAY-2037		15.700	6,000,000,000	6,149,160,000
20-JUN	17.500% 01-NOV-2040		15.900	25,000,000,000	27,643,250,000
20-JUN	16.000% 14-MAY-2037		16.000	3,000,000,000	3,024,210,000

20-JUN	17.750% 08-MAY-2042		15.257	10,000,000	11,623,100
20-JUN	17.000% 03-APR-2031		15.050	30,000,000	33,567,300
20-JUN	17.500% 01-NOV-2040		15.240	174,100,000	200,030,454
20-JUN	14.250% 23-AUG-2029		14.980	70,000,000	70,953,400
20-JUN	16.000% 06-MAY-2027		14.350	25,000,000,000	26,625,750,000
20-JUN	16.000% 14-MAY-2037		16.000	6,000,000,000	6,048,420,000
20-JUN	16.000% 14-MAY-2037		16.000	36,000,000	36,290,520
20-JUN	17.500% 01-NOV-2040		14.500	41,700,000	50,081,283
20-JUN	17.000% 03-APR-2031		13.500	47,200,000	56,496,040
20-JUN	16.000% 14-MAY-2037		16.000	7,045,300,000	7,102,085,118
20-JUN	16.000% 14-MAY-2037		15.600	3,140,000,000	3,235,958,400
20-JUN	14.000% 29-MAY-2025		13.500	1,100,000,000	1,116,962,000
20-JUN	14.000% 29-MAY-2025		12.750	400,000	411,232
20-JUN	14.125% 13-JAN-2028		14.500	8,000,000,000	8,371,200,000
20-JUN	17.500% 01-NOV-2040		15.500	176,800,000	200,061,576
20-JUN	15.000% 20-MAY-2032		15.050	5,000,000,000	5,025,800,000
20-JUN	18.500% 14-AUG-2042		15.750	2,000,000,000	2,433,220,000
20-JUN	14.250% 23-AUG-2029		15.011	148,000,000	149,841,120
20-JUN	14.000% 29-MAY-2025		13.700	15,000,000,000	15,181,050,000
20-JUN	16.000% 14-MAY-2037		15.500	193,000,000	200,008,000

20-JUN	14.250% 23-AUG-2029		15.800	3,100,000	3,045,874
20-JUN	14.250% 22-JUN-2034		16.000	3,100,000	3,023,647
20-JUN	16.000% 14-MAY-2037		15.800	63,000,000	64,210,230
20-JUN	16.000% 14-MAY-2037		16.000	9,000,000,000	9,072,630,000
20-JUN	15.000% 20-MAY-2032		15.308	110,700,000	109,903,621
20-JUN	17.000% 03-APR-2031		14.759	10,000,000	11,329,800
20-JUN	18.500% 14-AUG-2042		15.257	5,000,000	6,257,350
20-JUN	14.000% 29-MAY-2025		12.077	4,900,000	5,094,187
20-JUN	16.000% 14-MAY-2037		16.000	7,045,300,000	7,102,155,571
20-JUN	18.500% 14-AUG-2042		15.000	23,600,000	29,980,911
20-JUN	16.000% 14-MAY-2037		16.00	55,000,000,000	55,443,850,000
20-JUN	16.000% 14-MAY-2037		15.200	300,000,000	316,167,000
20-JUN	14.250% 23-AUG-2029		14.810	369,700,000	377,182,728
20-JUN	16.000% 14-MAY-2037		15.900	3,000,000,000	3,040,830,000
20-JUN	16.000% 14-MAY-2037		15.500	3,000,000,000	3,108,930,000
20-JUN	16.000% 14-MAY-2037		16.000	9,000,000,000	9,072,540,000
20-JUN	15.000% 20-MAY-2032		15.400	7,103,700,000	7,021,865,376
20-JUN	16.250% 08-NOV-2035		15.147	1,900,000	2,037,218
20-JUN	17.500% 01-NOV-2040		16.010	20,000,000,000	21,975,800,000
20-JUN	16.000% 14-MAY-2037		15.530	100,000,000	103,461,000

			TTLs	327,176,000,000	342,315,055,629
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