

Government Securities Daily Secondary Market Report for 23-June-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
23-JUN	0.000% 28-SEP-2023	8.587	8.861	40,900,000	39,987,521
23-JUN	0.000% 07-DEC-2023	12.298	12.710	50,000,000,000	47,336,500,000
23-JUN	0.000% 21-DEC-2023	11.149	11.462	1,056,000,000	1,000,676,160
23-JUN	0.000% 21-DEC-2023	10.001	10.253	315,000,000	300,116,250
23-JUN	0.000% 14-MAR-2024	11.001	11.164	700,000,000	648,228,000
23-JUN	0.000% 06-JUN-2024	11.533	11.561	1,610,000,000	1,450,094,800
23-JUN	0.000% 06-JUN-2024	11.200	11.226	90,000,000	81,294,300
23-JUN	0.000% 06-JUN-2024	11.000	11.026	88,500,000	80,077,455
23-JUN	0.000% 20-JUN-2024	12.033	12.037	650,000,000	580,528,000
23-JUN	0.000% 20-JUN-2024	11.950	11.954	5,000,000,000	4,468,900,000
23-JUN	0.000% 20-JUN-2024	11.500	11.503	168,000,000	150,757,846
23-JUN	14.000% 18-JAN-2024		10.705	30,000,000,000	32,318,220,000
23-JUN	14.875% 10-MAY-2024		12.500	7,000,000,000	7,252,630,000
23-JUN	14.875% 10-MAY-2024		12.500	7,000,000,000	7,252,560,000
23-JUN	16.625% 27-AUG-2026		14.500	17,200,000	18,983,640
23-JUN	14.125% 13-JAN-2028		13.850	100,000,000	106,894,000
23-JUN	14.125% 13-JAN-2028		16.018	100,000,000	100,001,000
23-JUN	14.125% 13-JAN-2028		14.012	1,000,000,000	1,063,570,000
23-JUN	14.125% 13-JAN-2028		13.000	18,300,000	20,089,008
23-JUN	16.000% 14-NOV-2030		15.500	2,985,000,000	3,086,340,750
23-JUN	16.000% 14-NOV-2030		15.500	2,985,000,000	3,086,310,900
23-JUN	17.000% 03-APR-2031		14.750	500,000,000	567,370,000
23-JUN	17.000% 03-APR-2031		14.750	500,000,000	567,375,000
23-JUN	17.000% 03-APR-2031		13.500	83,500,000	100,053,040
23-JUN	15.000% 20-MAY-2032		14.600	30,000,000	30,852,300
23-JUN	15.000% 20-MAY-2032		14.600	100,000,000	102,841,000

23-JUN	15.000% 20-MAY-2032		15.000	1,000,000,000	1,008,780,000
23-JUN	15.000% 20-MAY-2032		14.441	200,000,000	207,274,000
23-JUN	15.000% 20-MAY-2032		15.700	3,576,000,000	3,489,210,480
23-JUN	15.000% 20-MAY-2032		15.700	3,576,000,000	3,489,174,720
23-JUN	14.250% 22-JUN-2034		15.000	100,000	102,611
23-JUN	14.250% 22-JUN-2034		14.718	200,000,000	208,168,000
23-JUN	14.250% 22-JUN-2034		15.450	9,188,000,000	9,218,687,920
23-JUN	14.250% 22-JUN-2034		15.550	10,000,000,000	9,983,900,000
23-JUN	14.250% 22-JUN-2034		14.718	200,000,000	208,168,000
23-JUN	14.250% 22-JUN-2034		14.300	94,100,000	100,052,766
23-JUN	14.250% 22-JUN-2034		15.300	200,000,000	202,168,000
23-JUN	16.250% 08-NOV-2035		15.000	30,000,000	32,462,100
23-JUN	16.250% 08-NOV-2035		15.000	17,000,000	18,395,190
23-JUN	16.000% 14-MAY-2037		15.088	1,180,000,000	1,252,971,200
23-JUN	16.000% 14-MAY-2037		15.088	40,000,000	42,473,600
23-JUN	16.000% 14-MAY-2037		15.500	10,000,000	10,375,900
23-JUN	16.000% 14-MAY-2037		15.200	945,000,000	997,126,200
23-JUN	16.000% 14-MAY-2037		15.200	55,000,000	58,033,800
23-JUN	16.000% 14-MAY-2037		15.500	1,000,000,000	1,037,590,000
23-JUN	17.500% 01-NOV-2040		15.294	60,000,000	68,801,400
23-JUN	17.500% 01-NOV-2040		15.294	18,000,000	20,640,420
23-JUN	17.500% 01-NOV-2040		15.294	100,000,000	114,669,000
23-JUN	17.500% 01-NOV-2040		15.000	4,100,000	4,783,798
23-JUN	17.500% 01-NOV-2040		15.760	10,000,000,000	11,160,500,000
23-JUN	18.500% 14-AUG-2042		15.450	11,000,000	13,630,430
23-JUN	18.500% 14-AUG-2042		15.372	500,000,000	622,350,000
23-JUN	18.500% 14-AUG-2042		15.107	5,000,000	6,319,850
			TOTALS	154,346,700,000	155,388,060,355