

## Government Securities Daily Secondary Market Report for 29-June-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
29-JUN	0.000% 28-SEP-2023	9.031	9.342	1,400,000,000	1,369,172,000
29-JUN	0.000% 28-SEP-2023	9.002	9.310	1,400,000,000	1,369,270,000
29-JUN	0.000% 26-OCT-2023	13.000	13.578	100,000,000	95,934,000
29-JUN	0.000% 07-DEC-2023	8.999	9.226	6,400,000	6,155,648
29-JUN	0.000% 21-DEC-2023	11.501	11.846	400,000,000	379,096,000
29-JUN	0.000% 21-DEC-2023	9.001	9.212	104,300,000	99,985,109
29-JUN	0.000% 04-JAN-2024	12.000	12.346	10,000,000,000	9,415,000,000
29-JUN	0.000% 18-JAN-2024	12.009	12.327	10,000,000,000	9,373,933,518
29-JUN	0.000% 16-FEB-2024	11.332	11.564	200,000,000	186,562,000
29-JUN	0.000% 14-MAR-2024	12.016	12.223	20,000,000,000	18,428,635,139
29-JUN	0.000% 14-MAR-2024	12.000	12.206	20,000,000,000	18,430,600,000
29-JUN	0.000% 09-MAY-2024	12.000	12.095	10,000,000,000	9,061,600,000
29-JUN	0.000% 23-MAY-2024	11.448	11.511	150,000,000	135,969,000
29-JUN	0.000% 06-JUN-2024	10.000	10.029	3,000,000	2,742,300
29-JUN	0.000% 20-JUN-2024	11.600	11.615	300,000,000	269,430,000
29-JUN	0.000% 20-JUN-2024	11.350	11.364	78,000,000	70,206,240
29-JUN	10.000% 07-SEP-2023		10.160	20,000,000,000	20,603,420,000
29-JUN	10.000% 07-SEP-2023		10.160	20,000,000,000	20,603,420,000
29-JUN	14.000% 18-JAN-2024		11.501	250,000,000	268,716,025
29-JUN	14.000% 18-JAN-2024		11.150	2,100,000	2,261,146
29-JUN	14.000% 18-JAN-2024		11.450	85,000,000	91,386,148
29-JUN	14.000% 08-AUG-2024		12.400	10,000,000,000	10,696,700,000
29-JUN	14.000% 08-AUG-2024		11.999	5,000,000	5,368,987
29-JUN	17.000% 16-JAN-2025		12.210	10,000,000,000	11,410,700,000
29-JUN	14.000% 29-MAY-2025		13.200	1,465,000,000	1,499,705,850
29-JUN	16.625% 27-AUG-2026		13.500	2,750,000,000	3,113,797,500
29-JUN	16.625% 27-AUG-2026		13.500	200,000,000	226,458,000
29-JUN	16.625% 27-AUG-2026		13.750	3,400,000,000	3,827,380,000
29-JUN	16.625% 27-AUG-2026		13.500	450,000,000	509,530,500

29-JUN	16.000% 06-MAY-2027		14.073	20,000,000,000	21,540,070,000
29-JUN	14.125% 13-JAN-2028		14.500	30,000,000	31,500,600
29-JUN	14.125% 13-JAN-2028		14.600	10,000,000	10,468,019
29-JUN	14.125% 13-JAN-2028		14.200	1,000,000,000	1,059,770,000
29-JUN	14.125% 13-JAN-2028		14.100	2,830,000,000	3,008,431,500
29-JUN	17.500% 02-MAY-2030		14.700	1,000,000	1,141,500
29-JUN	15.000% 20-MAY-2032		14.650	1,000,000,000	1,028,320,000
29-JUN	15.000% 20-MAY-2032		14.850	1,000,000,000	1,018,480,000
29-JUN	15.000% 20-MAY-2032		14.700	1,000,000,000	1,025,850,000
29-JUN	15.000% 20-MAY-2032		14.850	1,000,000,000	1,018,480,000
29-JUN	15.000% 20-MAY-2032		15.310	9,000,000	8,967,258
29-JUN	15.000% 20-MAY-2032		14.750	1,000,000,000	1,023,380,000
29-JUN	14.250% 22-JUN-2034		14.600	238,200,000	249,995,664
29-JUN	14.250% 22-JUN-2034		15.350	4,000,000,000	4,043,160,000
29-JUN	14.250% 22-JUN-2034		14.000	110,900,000	120,022,634
29-JUN	14.250% 22-JUN-2034		15.050	4,000,000,000	4,104,000,000
29-JUN	14.250% 22-JUN-2034		15.912	15,600,000	15,339,480
29-JUN	14.250% 22-JUN-2034		14.930	13,600,000	14,037,784
29-JUN	14.250% 22-JUN-2034		14.900	250,000,000	258,435,773
29-JUN	14.250% 22-JUN-2034		15.500	12,000,000	12,039,961
29-JUN	16.250% 08-NOV-2035		15.400	37,800,000	40,128,102
29-JUN	16.250% 08-NOV-2035		15.700	37,800,000	39,493,818
29-JUN	16.250% 08-NOV-2035		15.700	37,800,000	39,493,818
29-JUN	16.000% 14-MAY-2037		15.100	500,000,000	531,840,000
29-JUN	16.000% 14-MAY-2037		15.200	1,000,000,000	1,057,720,000
29-JUN	16.000% 14-MAY-2037		14.563	256,200,000	280,971,978
29-JUN	16.000% 14-MAY-2037		15.550	500,000,000	518,630,000
29-JUN	16.000% 14-MAY-2037		15.225	1,000,000,000	1,056,230,000
29-JUN	16.000% 14-MAY-2037		15.250	2,000,000,000	2,109,500,000
29-JUN	16.000% 14-MAY-2037		15.250	1,000,000,000	1,054,750,000
29-JUN	16.000% 14-MAY-2037		15.250	1,000,000,000	1,054,750,000
29-JUN	16.000% 14-MAY-2037		15.225	1,000,000,000	1,056,230,000

29-JUN	16.000% 14-MAY-2037		15.350	1,550,000,000	1,625,748,500
29-JUN	16.000% 14-MAY-2037		15.200	1,000,000,000	1,057,720,000
29-JUN	16.000% 14-MAY-2037		15.250	1,000,000,000	1,054,750,000
29-JUN	16.000% 14-MAY-2037		15.350	250,000,000	262,217,500
29-JUN	16.000% 14-MAY-2037		15.197	3,000,000,000	3,173,670,000
29-JUN	16.000% 14-MAY-2037		15.280	2,000,000,000	2,105,960,000
29-JUN	16.000% 14-MAY-2037		15.250	1,000,000,000	1,054,750,000
29-JUN	16.000% 14-MAY-2037		15.000	500,000,000	534,850,000
29-JUN	16.000% 14-MAY-2037		15.200	3,000,000,000	3,173,160,000
29-JUN	17.500% 01-NOV-2040		15.680	5,000,000,000	5,620,000,000
29-JUN	17.500% 01-NOV-2040		15.900	5,000,000,000	5,549,600,000
29-JUN	17.500% 01-NOV-2040		15.000	3,000,000,000	3,508,680,000
29-JUN	17.750% 08-MAY-2042		15.250	25,000,000	29,175,250
29-JUN	17.750% 08-MAY-2042		15.264	40,000,000	46,642,800
29-JUN	17.750% 08-MAY-2042		16.200	50,000,000	55,193,385
29-JUN	17.750% 08-MAY-2042		15.250	8,200,000	9,569,482
29-JUN	18.500% 14-AUG-2042		15.450	1,000,000,000	1,242,170,000
29-JUN	18.500% 14-AUG-2042		15.350	400,000,000	499,724,000
29-JUN	18.500% 14-AUG-2042		15.200	600,000,000	756,108,000
29-JUN	18.500% 14-AUG-2042		15.500	300,000,000	371,586,000
29-JUN	18.500% 14-AUG-2042		16.580	200,000,000	233,279,427
29-JUN	18.500% 14-AUG-2042		15.500	500,000,000	619,310,000
29-JUN	18.500% 14-AUG-2042		15.760	3,300,000	4,027,617
29-JUN	18.500% 14-AUG-2042		15.500	1,000,000,000	1,238,620,000
29-JUN	18.500% 14-AUG-2042		15.000	1,000,000,000	1,274,930,000
29-JUN	18.500% 14-AUG-2042		15.500	1,000,000,000	1,238,620,000
29-JUN	18.500% 14-AUG-2042		15.500	1,000,000,000	1,238,620,000
29-JUN	18.500% 14-AUG-2042		15.500	1,000,000,000	1,238,620,000
29-JUN	18.500% 14-AUG-2042		15.000	1,000,000,000	1,274,930,000
29-JUN	18.500% 14-AUG-2042		16.200	14,000,000	16,672,617
29-JUN	18.500% 14-AUG-2042		15.000	1,000,000,000	1,274,930,000
29-JUN	18.500% 14-AUG-2042		15.150	1,000,000,000	1,263,830,000
29-JUN	18.500% 14-AUG-2042		15.300	1,000,000,000	1,252,920,000

29-JUN	18.500% 14-AUG-2042		15.450	1,000,000,000	1,242,170,000
			<b>TOTALS</b>	<b>228,079,200,000</b>	<b>235,127,517,577</b>