

Government Securities Daily Secondary Market Report for 30-June-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
30-JUN	0.000% 28-SEP-2023	9.849	10.221	6,000,000,000	5,857,740,000
30-JUN	0.000% 26-OCT-2023	11.601	12.063	1,079,000,000	1,039,994,150
30-JUN	0.000% 09-NOV-2023	11.999	12.464	5,000,000,000	4,792,050,000
30-JUN	0.000% 23-NOV-2023	12.000	12.435	7,000,000,000	6,679,400,000
30-JUN	0.000% 07-DEC-2023	10.699	11.022	9,000,000,000	8,596,800,000
30-JUN	0.000% 07-DEC-2023	10.619	10.937	9,000,000,000	8,599,680,000
30-JUN	0.000% 21-DEC-2023	9.052	9.266	99,100,000	95,000,657
30-JUN	0.000% 21-DEC-2023	8.499	8.689	104,100,000	100,046,346
30-JUN	0.000% 18-JAN-2024	11.999	12.319	10,000,000,000	9,377,300,000
30-JUN	0.000% 28-MAR-2024	11.999	12.179	5,000,000,000	4,589,600,000
30-JUN	0.000% 20-JUN-2024	11.799	11.815	560,000,000	502,208,000
30-JUN	0.000% 20-JUN-2024	11.500	11.515	1,000,000,000	899,150,000
30-JUN	0.000% 20-JUN-2024	11.231	11.247	400,000,000	360,508,000
30-JUN	14.000% 18-JAN-2024		10.800	25,000,000,000	26,973,250,000
30-JUN	14.000% 18-JAN-2024		10.703	30,000,000,000	32,383,590,000
30-JUN	14.000% 18-JAN-2024		11.060	1,000,000,000	1,077,540,000
30-JUN	14.875% 10-MAY-2024		12.300	7,000,000,000	7,280,980,000
30-JUN	14.000% 08-AUG-2024		12.500	73,000,000,000	78,037,000,000
30-JUN	17.000% 16-JAN-2025		12.200	10,000,000,000	11,415,800,000
30-JUN	14.000% 29-MAY-2025		11.900	415,000,000	434,094,150
30-JUN	14.000% 29-MAY-2025		13.164	1,465,000,000	1,501,103,000
30-JUN	14.000% 29-MAY-2025		13.700	10,000,000,000	10,157,700,000
30-JUN	16.625% 27-AUG-2026		13.500	850,000,000	962,786,500
30-JUN	16.625% 27-AUG-2026		13.500	650,000,000	736,248,500
30-JUN	16.625% 27-AUG-2026		13.500	850,000,000	962,786,500
30-JUN	16.625% 27-AUG-2026		13.750	1,500,000,000	1,689,165,000
30-JUN	16.625% 27-AUG-2026		13.500	650,000,000	736,248,500
30-JUN	16.000% 06-MAY-2027		14.000	400,000,000	431,836,000

30-JUN	16.000% 06-MAY-2027		14.063	30,000,000,000	32,331,030,000
30-JUN	16.000% 06-MAY-2027		14.000	700,000,000	755,713,000
30-JUN	14.125% 13-JAN-2028		14.200	9,000,000,000	9,541,530,000
30-JUN	14.125% 13-JAN-2028		13.500	9,300,000	10,075,620
30-JUN	14.125% 13-JAN-2028		14.400	10,000,000,000	10,536,600,000
30-JUN	14.250% 23-AUG-2029		14.650	2,990,000,000	3,081,254,800
30-JUN	17.000% 03-APR-2031		15.000	5,000,000,000	5,628,850,000
30-JUN	17.000% 03-APR-2031		14.700	5,000,000,000	5,701,500,000
30-JUN	16.375% 04-MAR-2032		14.900	2,000,000,000	2,235,280,000
30-JUN	16.375% 04-MAR-2032		14.500	3,500,000,000	3,983,315,000
30-JUN	16.375% 04-MAR-2032		15.000	987,900,000	1,099,157,298
30-JUN	15.000% 20-MAY-2032		13.961	400,000,000	425,476,000
30-JUN	15.000% 20-MAY-2032		14.650	5,000,000,000	5,143,600,000
30-JUN	15.000% 20-MAY-2032		14.227	200,000,000	210,000,000
30-JUN	15.000% 20-MAY-2032		14.650	1,000,000,000	1,028,720,000
30-JUN	15.000% 20-MAY-2032		14.449	30,800,000	31,994,424
30-JUN	15.000% 20-MAY-2032		13.961	300,000,000	319,107,000
30-JUN	14.250% 22-JUN-2034		13.807	274,400,000	300,067,376
30-JUN	16.000% 14-MAY-2037		15.000	1,000,000,000	1,070,130,000
30-JUN	16.000% 14-MAY-2037		15.557	780,000,000	809,062,800
30-JUN	16.000% 14-MAY-2037		15.000	5,000,000,000	5,350,650,000
30-JUN	16.000% 14-MAY-2037		15.557	80,000,000	82,980,800
30-JUN	16.000% 14-MAY-2037		14.563	100,000,000	109,711,000
30-JUN	16.000% 14-MAY-2037		15.100	7,000,000,000	7,448,770,000
30-JUN	16.000% 14-MAY-2037		15.557	3,590,000,000	3,723,763,400
30-JUN	16.000% 14-MAY-2037		15.557	50,000,000	51,863,000
30-JUN	17.500% 01-NOV-2040		15.500	5,000,000,000	5,681,100,000
30-JUN	17.500% 01-NOV-2040		15.250	1,475,000,000	1,700,542,250
30-JUN	17.500% 01-NOV-2040		15.400	175,700,000	200,796,988
30-JUN	17.500% 01-NOV-2040		14.970	3,000,000,000	3,516,330,000

30-JUN	17.500% 01-NOV-2040		14.500	1,400,000,000	1,687,854,000
30-JUN	17.500% 01-NOV-2040		15.500	5,000,000,000	5,681,100,000
30-JUN	18.500% 14-AUG-2042		15.490	2,700,000,000	3,347,568,000
30-JUN	18.500% 14-AUG-2042		15.500	2,700,000,000	3,345,651,000
30-JUN	18.500% 14-AUG-2042		15.200	500,000,000	630,340,000
30-JUN	18.500% 14-AUG-2042		15.400	5,000,000,000	6,231,200,000
			TOTALS	337,965,300,000	359,302,289,059