

Government Securities Daily Secondary Market Report for 05-June-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
05-JUN	0.000% 23-NOV-2023	9.000	9.216	20,000,000	19,190,800
05-JUN	0.000% 23-NOV-2023	9.000	9.216	12,000,000	11,514,480
05-JUN	0.000% 18-JAN-2024	12.006	12.276	10,000,000,000	9,305,190,000
05-JUN	0.000% 14-MAR-2024	9.800	9.906	430,500,000	400,098,090
05-JUN	0.000% 09-MAY-2024	10.999	11.041	100,000,000	90,731,000
05-JUN	14.000% 01-AUG-2024		13.000	6,200,000	6,555,260
05-JUN	14.000% 29-MAY-2025		13.000	1,000,000,000	1,018,540,000
05-JUN	19.500% 18-DEC-2025		13.210	4,000,000,000	4,882,040,000
05-JUN	19.500% 18-DEC-2025		13.530	4,000,000,000	4,852,880,000
05-JUN	19.500% 18-DEC-2025		13.200	4,000,000,000	4,882,960,000
05-JUN	14.250% 23-AUG-2029		13.800	473,900,000	499,973,978
05-JUN	17.000% 03-APR-2031		15.400	905,000,000	991,518,000
05-JUN	15.000% 20-MAY-2032		14.750	40,000,000	40,552,800
05-JUN	14.250% 22-JUN-2034		16.541	172,000,000	162,366,280
05-JUN	16.250% 08-NOV-2035		15.022	10,000,000	10,730,700
05-JUN	16.250% 08-NOV-2035		15.022	10,000,000	10,730,700
05-JUN	16.250% 08-NOV-2035		15.000	1,000,000	1,074,350
05-JUN	16.000% 14-MAY-2037		15.136	15,000,000	15,770,100
05-JUN	16.000% 14-MAY-2037		15.136	250,000,000	262,835,000
05-JUN	16.000% 14-MAY-2037		15.500	51,000,000	52,527,960
05-JUN	16.000% 14-MAY-2037		15.500	1,000,000,000	1,029,960,000
05-JUN	16.000% 14-MAY-2037		15.500	46,000,000	47,378,160
05-JUN	16.000% 14-MAY-2037		15.450	1,000,000,000	1,032,850,000
05-JUN	16.000% 14-MAY-2037		15.500	820,000,000	844,567,200
05-JUN	17.500% 01-NOV-2040		15.922	20,000,000	21,948,000
05-JUN	17.500% 01-NOV-2040		15.922	30,000,000	32,922,000
05-JUN	17.500% 01-NOV-2040		14.500	25,400,000	30,329,632
05-JUN	17.500% 01-NOV-2040		16.830	1,000,000	1,042,560
05-JUN	17.500% 01-NOV-2040		16.000	30,000,000	32,774,400

05-JUN	18.500% 14-AUG-2042		15.800	1,000,000,000	1,205,600,000
05-JUN	18.500% 14-AUG-2042		16.000	500,000	596,010
05-JUN	18.500% 14-AUG-2042		16.910	4,000,000,000	4,534,760,000
05-JUN	18.500% 14-AUG-2042		16.630	1,500,000,000	1,726,590,000
05-JUN	18.500% 14-AUG-2042		16.750	105,000,000	120,074,000
05-JUN	18.500% 14-AUG-2042		16.900	2,700,000,000	3,062,610,000
05-JUN	18.500% 14-AUG-2042		16.910	4,330,000,000	4,908,877,700
05-JUN	18.500% 14-AUG-2042		16.900	4,130,000,000	4,684,659,000
05-JUN	18.500% 14-AUG-2042		16.627	1,500,000,000	1,726,875,000
			TOTALS	47,734,500,000	52,562,193,160