

Government Securities Daily Secondary Market Report for 06-June-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
06-JUN	0.000% 27-JUL-2023	9.698	10.113	20,000,000	19,732,600
06-JUN	0.000% 14-SEP-2023	8.001	8.236	7,100,000	6,947,705
06-JUN	0.000% 09-NOV-2023	10.199	10.498	300,000	287,469
06-JUN	0.000% 23-NOV-2023	10.360	10.647	26,200,000	24,994,014
06-JUN	0.000% 21-DEC-2023	10.001	10.229	305,800,000	290,063,532
06-JUN	0.000% 04-JAN-2024	12.007	12.307	10,000,000,000	9,348,079,090
06-JUN	0.000% 04-JAN-2024	12.001	12.300	10,000,000,000	9,348,400,000
06-JUN	0.000% 14-MAR-2024	10.000	10.112	43,100,000	40,008,868
06-JUN	0.000% 09-MAY-2024	12.097	12.149	10,000,000,000	8,992,630,819
06-JUN	0.000% 09-MAY-2024	11.001	11.044	6,700,000	6,080,585
06-JUN	14.000% 18-JAN-2024		12.999	33,100,000	35,035,026
06-JUN	14.875% 10-MAY-2024		12.630	7,000,000,000	7,203,770,000
06-JUN	14.875% 10-MAY-2024		12.631	7,000,000,000	7,203,700,000
06-JUN	14.000% 08-AUG-2024		13.502	15,000,000	15,746,000
06-JUN	14.000% 29-MAY-2025		13.000	1,000,000,000	1,018,890,000
06-JUN	14.000% 29-MAY-2025		12.950	1,000,000,000	1,019,750,000
06-JUN	14.000% 29-MAY-2025		12.950	1,000,000,000	1,019,750,000
06-JUN	14.000% 29-MAY-2025		13.000	5,000,000,000	5,094,450,000
06-JUN	14.000% 29-MAY-2025		12.900	1,000,000,000	1,020,610,000
06-JUN	14.000% 29-MAY-2025		14.700	20,000,000	19,803,400
06-JUN	19.500% 18-DEC-2025		13.700	4,025,200,000	4,869,767,464
06-JUN	16.000% 06-MAY-2027		14.000	2,000,000,000	2,140,020,000
06-JUN	16.000% 14-NOV-2030		15.650	3,000,000,000	3,060,600,000
06-JUN	16.000% 14-NOV-2030		15.650	3,000,000,000	3,060,570,000
06-JUN	15.000% 20-MAY-2032		15.700	5,275,000,000	5,110,683,750
06-JUN	15.000% 20-MAY-2032		15.700	5,275,000,000	5,110,736,500

06-JUN	16.250% 08-NOV-2035		16.000	42,000,000	42,776,941
06-JUN	16.250% 08-NOV-2035		15.400	3,000,000,000	3,155,070,000
06-JUN	16.250% 08-NOV-2035		16.250	27,000,000	27,139,320
06-JUN	16.250% 08-NOV-2035		16.260	27,000,000	27,125,280
06-JUN	16.000% 14-MAY-2037		15.250	100,000,000	104,500,000
06-JUN	16.000% 14-MAY-2037		15.136	54,000,000	56,795,040
06-JUN	16.000% 14-MAY-2037		15.150	300,000,000	315,285,000
06-JUN	16.000% 14-MAY-2037		15.000	7,000,000	7,419,790
06-JUN	16.000% 14-MAY-2037		15.400	500,000,000	518,095,000
06-JUN	17.500% 01-NOV-2040		15.750	200,000,000	221,762,000
06-JUN	17.500% 01-NOV-2040		15.600	700,000	782,971
06-JUN	17.500% 01-NOV-2040		16.000	23,700,000	25,902,678
06-JUN	17.500% 01-NOV-2040		15.100	173,500,000	199,873,735
06-JUN	17.750% 08-MAY-2042		15.499	17,500,000	19,933,900
06-JUN	17.750% 08-MAY-2042		15.000	8,500,000	9,978,320
06-JUN	18.500% 14-AUG-2042		16.250	9,800,000,000	11,524,408,000
06-JUN	18.500% 14-AUG-2042		16.900	27,000,000	30,639,870
06-JUN	18.500% 14-AUG-2042		15.700	3,000,000,000	3,638,970,000
06-JUN	18.500% 14-AUG-2042		16.250	9,800,000,000	11,524,310,000
06-JUN	18.500% 14-AUG-2042		16.250	9,200,000,000	10,818,740,000
06-JUN	18.500% 14-AUG-2042		16.250	9,200,000,000	10,818,832,000
06-JUN	18.500% 14-AUG-2042		16.900	380,000,000	431,227,800
06-JUN	18.500% 14-AUG-2042		16.230	25,000,000	29,431,750
06-JUN	18.500% 14-AUG-2042		16.900	41,000,000	46,527,210
06-JUN	18.500% 14-AUG-2042		15.500	1,000,000	1,227,000
06-JUN	18.500% 14-AUG-2042		15.730	3,000,000,000	3,632,760,000
06-JUN	18.500% 14-AUG-2042		16.220	25,000,000	29,448,000
			TOTALS	125,032,400,000	132,340,068,427