

Government Securities Daily Secondary Market Report for 08-June-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
08-JUN	0.000% 31-AUG-2023	8.999	9.316	5,100,000	4,996,521
08-JUN	0.000% 07-SEP-2023	10.002	10.384	10,000,000,000	9,756,700,000
08-JUN	0.000% 07-SEP-2023	10.002	10.384	5,000,000,000	4,878,350,000
08-JUN	0.000% 07-SEP-2023	9.699	10.058	350,000,000	341,736,500
08-JUN	0.000% 23-NOV-2023	9.053	9.274	10,500,000	10,080,000
08-JUN	0.000% 23-NOV-2023	9.001	9.220	1,100,000	1,056,242
08-JUN	0.000% 23-NOV-2023	9.001	9.220	12,600,000	12,098,772
08-JUN	0.000% 07-DEC-2023	12.199	12.572	40,000,000,000	37,706,400,000
08-JUN	0.000% 07-DEC-2023	12.001	12.362	10,000,000	9,435,400
08-JUN	0.000% 07-DEC-2023	11.850	12.202	220,000,000	207,726,200
08-JUN	0.000% 14-MAR-2024	11.349	11.496	20,000,000,000	18,398,200,000
08-JUN	0.000% 06-JUN-2024	12.500	12.502	2,000,000,000	1,778,320,000
08-JUN	0.000% 06-JUN-2024	12.500	12.502	380,000,000	337,880,800
08-JUN	0.000% 06-JUN-2024	12.500	12.502	510,000,000	453,471,600
08-JUN	0.000% 06-JUN-2024	12.500	12.502	2,000,000,000	1,778,320,000
08-JUN	0.000% 06-JUN-2024	12.500	12.502	4,650,000,000	4,134,594,000
08-JUN	0.000% 06-JUN-2024	12.500	12.502	50,000,000,000	44,458,000,000
08-JUN	0.000% 06-JUN-2024	12.500	12.502	260,000,000	231,181,600
08-JUN	0.000% 06-JUN-2024	12.500	12.502	5,000,000,000	4,445,800,000
08-JUN	0.000% 06-JUN-2024	12.400	12.402	490,000,000	436,075,500
08-JUN	0.000% 06-JUN-2024	10.999	11.001	222,000,000	200,055,300
08-JUN	10.000% 07-SEP-2023		10.156	30,000,000,000	30,729,260,000
08-JUN	10.000% 07-SEP-2023		10.562	5,000,000,000	5,116,600,000
08-JUN	14.000% 18-JAN-2024		10.698	30,000,000,000	32,180,570,000
08-JUN	14.000% 18-JAN-2024		10.701	20,000,000,000	21,453,600,000
08-JUN	14.000% 18-JAN-2024		10.700	25,000,000,000	26,817,000,000

08-JUN	14.000% 08-AUG-2024		12.200	1,000,000,000	1,064,440,000
08-JUN	14.000% 08-AUG-2024		12.200	1,000,000,000	1,064,440,000
08-JUN	14.000% 08-AUG-2024		12.200	1,000,000,000	1,064,440,000
08-JUN	14.000% 08-AUG-2024		12.500	10,000,000,000	10,612,000,000
08-JUN	14.875% 25-SEP-2024		12.600	441,600,000	465,927,744
08-JUN	17.000% 16-JAN-2025		12.499	10,000,000,000	11,289,600,000
08-JUN	14.000% 29-MAY-2025		13.200	20,000,000,000	20,323,400,000
08-JUN	14.000% 29-MAY-2025		12.979	58,800,000	59,974,236
08-JUN	14.000% 29-MAY-2025		12.900	7,000,000	7,149,240
08-JUN	14.000% 29-MAY-2025		13.199	20,000,000,000	20,323,400,000
08-JUN	14.000% 29-MAY-2025		13.205	18,000,000,000	18,289,590,000
08-JUN	16.625% 27-AUG-2026		13.600	5,000,000,000	5,605,500,000
08-JUN	16.000% 06-MAY-2027		14.400	120,000,000	127,040,400
08-JUN	16.000% 06-MAY-2027		14.323	25,000,000,000	26,525,060,000
08-JUN	16.000% 06-MAY-2027		14.323	25,000,000,000	26,525,060,000
08-JUN	14.250% 23-AUG-2029		14.775	4,215,600,000	4,286,506,392
08-JUN	14.250% 23-AUG-2029		14.600	5,000,000,000	5,118,650,000
08-JUN	17.000% 03-APR-2031		15.219	30,000,000,000	33,165,350,000
08-JUN	16.375% 04-MAR-2032		15.300	20,000,000,000	21,760,200,000
08-JUN	16.375% 04-MAR-2032		15.300	20,000,000,000	21,760,200,000
08-JUN	15.000% 20-MAY-2032		14.860	10,000,000	10,096,100
08-JUN	15.000% 20-MAY-2032		14.750	100,000,000	101,501,000
08-JUN	15.000% 20-MAY-2032		14.500	400,000,000	410,984,000
08-JUN	14.375% 03-FEB-2033		15.500	312,500,000	308,778,125
08-JUN	14.250% 22-JUN-2034		15.640	2,000,000	1,975,640
08-JUN	16.250% 08-NOV-2035		15.500	3,000,000,000	3,140,670,000
08-JUN	16.250% 08-NOV-2035		15.007	6,700,000	7,203,907
08-JUN	16.000% 14-MAY-2037		14.755	100,000,000	107,585,000

08-JUN	16.000% 14-MAY-2037		15.000	200,000,000	212,163,000
08-JUN	16.000% 14-MAY-2037		15.500	1,000,000,000	1,031,220,000
08-JUN	16.000% 14-MAY-2037		15.200	2,000,000,000	2,097,620,000
08-JUN	16.000% 14-MAY-2037		16.557	50,000,000	48,648,000
08-JUN	16.000% 14-MAY-2037		15.197	2,000,000,000	2,097,980,000
08-JUN	16.000% 14-MAY-2037		14.755	99,000,000	106,509,150
08-JUN	17.500% 01-NOV-2040		15.771	15,000,000	16,625,700
08-JUN	17.500% 01-NOV-2040		15.810	20,000,000,000	22,117,800,000
08-JUN	17.500% 01-NOV-2040		15.810	20,000,000,000	22,117,800,000
08-JUN	17.500% 01-NOV-2040		15.210	96,000,000	109,960,320
08-JUN	17.500% 01-NOV-2040		15.300	6,200,000	7,063,908
08-JUN	17.500% 01-NOV-2040		14.500	125,500,000	150,030,230
08-JUN	17.500% 01-NOV-2040		14.674	93,000,000	110,005,050
08-JUN	17.750% 08-MAY-2042		16.050	199,100,000	219,716,805
08-JUN	17.750% 08-MAY-2042		15.650	5,400,000	6,100,876
08-JUN	17.750% 08-MAY-2042		15.499	5,000,000	5,700,050
08-JUN	18.500% 14-AUG-2042		15.500	10,000,000,000	12,280,000,000
08-JUN	18.500% 14-AUG-2042		16.000	5,000,000,000	5,967,700,000
08-JUN	18.500% 14-AUG-2042		15.500	10,000,000,000	12,279,900,000
08-JUN	18.500% 14-AUG-2042		16.413	100,000,000	116,641,000
08-JUN	18.500% 14-AUG-2042		16.413	100,000,000	116,641,000
08-JUN	18.500% 14-AUG-2042		15.610	5,000,000,000	6,101,300,000
08-JUN	18.500% 14-AUG-2042		15.600	5,000,000,000	6,104,800,000
08-JUN	18.500% 14-AUG-2042		15.600	4,500,000,000	5,494,320,000
08-JUN	18.500% 14-AUG-2042		16.900	1,520,000,000	1,726,446,400
08-JUN	18.500% 14-AUG-2042		15.600	2,700,000,000	3,296,592,000
08-JUN	18.500% 14-AUG-2042		15.630	2,700,000,000	3,290,949,000
08-JUN	18.500% 14-AUG-2042		15.930	5,000,000,000	5,991,300,000

08-JUN	18.500% 14-AUG-2042		15.607	500,000,000	610,230,000
			TOTALS	568,909,700,000	593,235,992,708