

Government Securities Daily Secondary Market Report for 19-June-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
19-JUN	0.000% 09-NOV-2023	12.501	12.981	15,000,000	14,299,650
19-JUN	0.000% 23-NOV-2023	12.166	12.591	30,000,000,000	28,508,100,000
19-JUN	0.000% 18-JAN-2024	12.066	12.368	10,000,000,000	9,342,170,000
19-JUN	0.000% 01-FEB-2024	11.721	11.978	7,000,000,000	6,524,420,000
19-JUN	0.000% 01-FEB-2024	11.700	11.957	7,000,000,000	6,525,190,000
19-JUN	0.000% 01-FEB-2024	11.322	11.563	5,000,000,000	4,671,080,000
19-JUN	0.000% 21-DEC-2023	11.178	11.486	5,300,000	5,015,814
19-JUN	0.000% 06-JUN-2024	11.300	11.320	1,445,000,000	1,302,638,600
19-JUN	0.000% 06-JUN-2024	11.300	11.320	166,400,000	150,006,272
19-JUN	0.000% 06-JUN-2024	10.999	11.019	13,300,000	12,021,205
19-JUN	0.000% 06-JUN-2024	10.999	11.019	250,000,000	225,962,500
19-JUN	0.000% 06-JUN-2024	10.999	11.019	11,100,000	10,032,735
19-JUN	0.000% 23-NOV-2023	10.568	10.888	40,000,000	38,260,800
19-JUN	0.000% 28-SEP-2023	8.500	8.765	102,400,000	100,046,848
19-JUN	16.000% 14-MAY-2037		14.945	70,000,000	74,814,600
19-JUN	16.000% 14-MAY-2037		14.945	1,200,000,000	1,282,536,000
19-JUN	16.625% 27-AUG-2026		14.800	11,000,000	12,037,300
19-JUN	16.000% 14-MAY-2037		14.595	650,000,000	708,792,500

19-JUN	18.500% 14-AUG-2042		15.400	10,000,000	12,406,700
19-JUN	15.000% 20-MAY-2032		15.250	5,000,000,000	4,975,900,000
19-JUN	16.000% 06-MAY-2027		15.525	23,400,000	24,105,276
19-JUN	16.625% 27-AUG-2026		12.800	34,900,000	40,033,790
19-JUN	10.000% 07-SEP-2023		10.201	20,000,000,000	20,545,800,000
19-JUN	16.000% 14-MAY-2037		15.830	30,000,000	30,513,007
19-JUN	17.500% 01-NOV-2040		15.363	200,000,000	228,048,000
19-JUN	14.000% 29-MAY-2025		13.763	40,000,000,000	40,426,800,000
19-JUN	14.125% 13-JAN-2028		14.758	10,000,000,000	10,376,600,000
19-JUN	16.375% 04-MAR-2032		15.700	700,000,000	751,436,000
19-JUN	14.000% 29-MAY-2025		13.850	30,000,000,000	30,276,300,000
19-JUN	16.000% 14-MAY-2037		15.650	5,000,000,000	5,136,400,000
19-JUN	16.000% 14-MAY-2037		15.041	100,000,000	106,300,000
19-JUN	18.500% 14-AUG-2042		15.849	10,000,000	12,093,000
19-JUN	16.000% 14-MAY-2037		15.650	5,000,000,000	5,136,400,000
19-JUN	14.000% 29-MAY-2025		13.951	2,500,000,000	2,518,850,000
19-JUN	16.000% 14-MAY-2037		14.945	600,000,000	641,268,000
19-JUN	15.000% 20-MAY-2032		15.000	5,000,000,000	5,035,900,000
19-JUN	14.250% 22-JUN-2034		15.200	4,800,000	4,868,448
19-JUN	17.500% 01-NOV-2040		15.400	10,000,000	11,377,300

19-JUN	15.000% 20-MAY-2032		14.705	25,000,000	25,540,000
19-JUN	16.625% 27-AUG-2026		12.000	12,900,000	15,082,551
19-JUN	14.000% 29-MAY-2025		13.000	2,500,000,000	2,558,700,000
19-JUN	16.000% 14-MAY-2037		15.800	100,000,000	101,878,000
19-JUN	16.000% 14-MAY-2037		15.900	3,000,000,000	3,039,570,000
19-JUN	16.375% 04-MAR-2032		15.407	20,000,000,000	21,753,000,000
19-JUN	17.000% 03-APR-2031		15.207	20,000,000,000	22,219,800,000
19-JUN	17.000% 16-JAN-2025		12.828	4,300,000	4,851,819
19-JUN	16.000% 06-MAY-2027		14.380	8,000,000	8,509,760
19-JUN	18.500% 14-AUG-2042		15.400	25,000,000	31,016,750
19-JUN	14.375% 03-FEB-2033		15.049	4,600,000	4,665,550
19-JUN	16.250% 08-NOV-2035		16.571	66,000,000	65,611,260
19-JUN	17.000% 16-JAN-2025		12.650	2,700,000	3,053,457
19-JUN	14.250% 23-AUG-2029		15.000	583,000,000	590,252,520
			TTLS	233,534,100,000	236,220,356,012