

Government Securities Daily Secondary Market Report for 21-June-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
21-JUN	0.000% 18-JAN-2024	12.000	12.302	10,000,000,000	9,351,300,000
21-JUN	0.000% 14-MAR-2024	12.000	12.190	20,000,000,000	18,386,000,000
21-JUN	0.000% 06-JUN-2024	12.000	12.027	1,000,000,000	896,540,000
21-JUN	0.000% 06-JUN-2024	11.700	11.725	1,000,000,000	898,870,000
21-JUN	0.000% 14-MAR-2024	10.999	11.159	129,700,000	120,041,241
21-JUN	0.000% 06-JUN-2024	11.100	11.123	22,200,000	20,058,810
21-JUN	0.000% 14-SEP-2023	8.893	9.201	71,500,000	70,049,265
21-JUN	14.000% 18-JAN-2024		12.501	34,400,000	36,694,480
21-JUN	14.250% 23-AUG-2029		14.850	73,100,000	74,494,748
21-JUN	17.000% 03-APR-2031		15.040	148,000,000	165,734,840
21-JUN	14.125% 13-JAN-2028		14.500	5,000,000,000	5,234,000,000
21-JUN	14.125% 13-JAN-2028		14.510	5,000,000,000	5,232,350,000
21-JUN	14.125% 13-JAN-2028		14.750	5,000,000,000	5,193,700,000
21-JUN	16.625% 27-AUG-2026		12.000	2,600,000	3,041,844
21-JUN	16.000% 06-MAY-2027		14.353	25,000,000,000	26,633,750,000
21-JUN	16.000% 06-MAY-2027		14.353	25,000,000,000	26,633,750,000
21-JUN	16.375% 04-MAR-2032		16.000	18,000,000	19,083,060
21-JUN	14.875% 10-MAY-2024		12.622	7,000,000,000	7,240,730,000

21-JUN	14.875% 10-MAY-2024		12.620	7,000,000,000	7,240,800,000
21-JUN	14.250% 22-JUN-2034		14.800	72,500,000	75,088,250
21-JUN	14.250% 22-JUN-2034		15.600	59,500,000	59,209,045
21-JUN	14.875% 25-SEP-2024		13.533	18,600,000	19,509,726
21-JUN	16.250% 08-NOV-2035		15.500	4,665,200,000	4,910,029,696
21-JUN	16.250% 08-NOV-2035		15.500	4,665,200,000	4,910,076,348
21-JUN	17.500% 01-NOV-2040		15.630	146,900,000	165,045,088
21-JUN	17.500% 01-NOV-2040		15.902	25,000,000,000	27,651,500,000
21-JUN	17.500% 01-NOV-2040		15.630	174,800,000	196,391,296
21-JUN	17.500% 01-NOV-2040		15.600	1,731,800,000	1,949,106,264
21-JUN	17.500% 01-NOV-2040		15.630	614,000,000	689,841,280
21-JUN	17.500% 01-NOV-2040		16.200	2,800,000	3,044,972
21-JUN	17.500% 01-NOV-2040		15.630	318,000,000	357,279,360
21-JUN	17.500% 01-NOV-2040		15.630	292,100,000	328,180,192
21-JUN	17.500% 01-NOV-2040		15.630	186,000,000	208,974,720
21-JUN	17.500% 01-NOV-2040		14.907	341,200,000	400,009,232
21-JUN	14.000% 29-MAY-2025		13.600	1,000,000,000	1,014,110,000
21-JUN	14.000% 29-MAY-2025		13.700	36,000,000	36,447,840
21-JUN	14.000% 29-MAY-2025		13.704	15,000,000,000	15,185,700,000
21-JUN	14.000% 29-MAY-2025		13.650	1,000,000,000	1,013,280,000

21-JUN	14.000% 29-MAY-2025		13.550	1,000,000,000	1,014,950,000
21-JUN	14.000% 29-MAY-2025		13.140	36,000,000	36,786,000
21-JUN	15.000% 20-MAY-2032		15.400	19,000,000	18,788,910
21-JUN	15.000% 20-MAY-2032		15.200	6,000,000,000	5,990,220,000
21-JUN	15.000% 20-MAY-2032		14.900	50,000,000	50,642,000
21-JUN	15.000% 20-MAY-2032		14.800	30,000,000	30,531,900
21-JUN	15.000% 20-MAY-2032		15.700	3,654,000,000	3,562,357,680
21-JUN	15.000% 20-MAY-2032		15.300	6,000,000,000	5,961,660,000
21-JUN	15.000% 20-MAY-2032		15.700	3,654,000,000	3,562,321,140
21-JUN	15.000% 20-MAY-2032		14.500	78,000,000	80,543,580
21-JUN	15.000% 20-MAY-2032		15.210	6,000,000,000	5,987,340,000
21-JUN	16.000% 14-MAY-2037		16.000	6,945,300,000	7,004,265,597
21-JUN	16.000% 14-MAY-2037		15.300	100,000,000	104,840,000
21-JUN	16.000% 14-MAY-2037		15.300	80,000,000	83,872,000
21-JUN	16.000% 14-MAY-2037		15.500	5,800,000,000	6,013,092,000
21-JUN	16.000% 14-MAY-2037		16.000	3,000,000,000	3,025,470,000
21-JUN	16.000% 14-MAY-2037		15.600	2,000,000,000	2,061,960,000
21-JUN	16.000% 14-MAY-2037		15.890	500,000,000	507,300,000
21-JUN	16.000% 14-MAY-2037		15.300	300,000,000	314,520,000
21-JUN	16.000% 14-MAY-2037		15.500	6,617,000,000	6,860,108,579

21-JUN	16.000% 14-MAY-2037		15.300	1,480,000,000	1,551,632,000
21-JUN	16.000% 14-MAY-2037		15.670	90,000,000	92,429,100
21-JUN	16.000% 14-MAY-2037		15.530	6,000,000,000	6,210,060,000
21-JUN	16.000% 14-MAY-2037		15.300	500,000,000	524,200,000
21-JUN	16.000% 14-MAY-2037		15.807	100,000,000	101,921,000
21-JUN	16.000% 14-MAY-2037		15.300	500,000,000	524,200,000
21-JUN	16.000% 14-MAY-2037		15.300	200,000,000	209,680,000
21-JUN	16.000% 14-MAY-2037		15.900	500,000,000	507,020,000
21-JUN	16.000% 14-MAY-2037		15.300	500,000,000	524,200,000
21-JUN	16.000% 14-MAY-2037		15.300	300,000,000	314,520,000
21-JUN	16.000% 14-MAY-2037		16.000	6,945,300,000	7,004,196,144
21-JUN	16.000% 14-MAY-2037		15.300	50,000,000	52,420,000
21-JUN	16.000% 14-MAY-2037		15.300	15,000,000	15,726,000
21-JUN	16.000% 14-MAY-2037		14.993	100,000,000	106,674,000
21-JUN	16.000% 14-MAY-2037		14.993	42,000,000	44,803,080
21-JUN	16.000% 14-MAY-2037		15.630	2,000,000,000	2,058,540,000
21-JUN	16.000% 14-MAY-2037		15.300	225,000,000	235,890,000
21-JUN	10.000% 07-SEP-2023		10.160	20,000,000,000	20,558,530,000
21-JUN	18.500% 14-AUG-2042		15.630	50,500,000	61,884,720
21-JUN	18.500% 14-AUG-2042		15.787	21,400,000	25,992,226

21-JUN	18.500% 14-AUG-2042		15.630	27,500,000	33,699,600
21-JUN	18.500% 14-AUG-2042		16.000	20,000,000	24,002,400
21-JUN	18.500% 14-AUG-2042		15.630	409,500,000	501,817,680
			TTLS	258,763,600,000	266,179,418,933