

Government Securities Daily Secondary Market Report for 26-June-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
26-JUN	0.000% 27-JUL-2023	9.495	9.919	3,500,000	3,472,000
26-JUN	0.000% 24-AUG-2023	9.498	9.884	8,900,000	8,765,432
26-JUN	0.000% 07-SEP-2023	9.502	9.870	1,300,000	1,275,755
26-JUN	0.000% 14-SEP-2023	8.998	9.319	51,000,000	50,013,660
26-JUN	0.000% 28-SEP-2023	9.190	9.508	6,000,000	5,861,280
26-JUN	0.000% 28-SEP-2023	7.001	7.185	2,000,000	1,964,580
26-JUN	0.000% 26-OCT-2023	7.006	7.170	1,000,000,000	977,120,000
26-JUN	0.000% 26-OCT-2023	6.999	7.164	1,000,000,000	977,140,000
26-JUN	0.000% 07-DEC-2023	10.651	10.964	50,000,000,000	47,716,500,000
26-JUN	0.000% 21-DEC-2023	9.000	9.208	5,200,000	4,981,366
26-JUN	0.000% 06-JUN-2024	10.086	10.112	58,100,000	53,029,613
26-JUN	0.000% 20-JUN-2024	11.650	11.659	500,000,000	448,470,000
26-JUN	0.000% 20-JUN-2024	11.351	11.359	730,000,000	656,503,600
26-JUN	10.000% 07-SEP-2023		10.160	20,000,000,000	20,586,580,000
26-JUN	14.000% 18-JAN-2024		10.699	30,000,000,000	32,346,900,000
26-JUN	14.000% 18-JAN-2024		11.301	849,000,000	912,641,040
26-JUN	14.000% 18-JAN-2024		11.301	910,000,000	978,213,600
26-JUN	14.000% 01-AUG-2024		13.500	2,000,000	2,119,960
26-JUN	14.000% 08-AUG-2024		12.637	1,000,000,000	1,066,160,000
26-JUN	14.000% 08-AUG-2024		12.638	1,000,000,000	1,066,160,000
26-JUN	14.000% 29-MAY-2025		13.300	1,000,000,000	1,020,940,000
26-JUN	14.000% 29-MAY-2025		13.300	1,000,000,000	1,020,940,000
26-JUN	14.000% 29-MAY-2025		13.400	1,000,000,000	1,019,270,000
26-JUN	14.000% 29-MAY-2025		13.300	1,000,000,000	1,020,940,000
26-JUN	14.000% 29-MAY-2025		10.953	19,000,000	20,162,420
26-JUN	14.000% 29-MAY-2025		13.886	30,000,000,000	30,336,400,000
26-JUN	16.000% 06-MAY-2027		14.050	30,000,000,000	32,294,400,000
26-JUN	14.250% 23-AUG-2029		15.800	420,000,000	413,700,000
26-JUN	16.375% 04-MAR-2032		16.185	20,000,000	21,076,200
26-JUN	15.000% 20-MAY-2032		14.800	150,000,000	152,959,500

26-JUN	15.000% 20-MAY-2032		14.489	80,000,000	82,812,800
26-JUN	14.250% 22-JUN-2034		15.650	2,000,000	1,989,440
26-JUN	14.250% 22-JUN-2034		15.250	88,000,000	89,283,920
26-JUN	14.250% 22-JUN-2034		15.250	75,000,000	76,094,250
26-JUN	14.250% 22-JUN-2034		15.250	59,800,000	60,672,482
26-JUN	14.250% 22-JUN-2034		16.385	45,000,000	43,193,250
26-JUN	14.250% 22-JUN-2034		15.250	296,000,000	300,318,640
26-JUN	14.250% 22-JUN-2034		15.250	17,300,000	17,552,407
26-JUN	14.250% 22-JUN-2034		15.250	207,000,000	210,020,130
26-JUN	16.250% 08-NOV-2035		15.490	3,700,000,000	3,904,289,372
26-JUN	16.250% 08-NOV-2035		16.000	50,000,000	51,357,442
26-JUN	16.000% 14-MAY-2037		15.300	1,000,000,000	1,050,530,000
26-JUN	16.000% 14-MAY-2037		14.945	14,000,000	15,004,640
26-JUN	16.000% 14-MAY-2037		15.300	1,000,000,000	1,050,530,000
26-JUN	16.000% 14-MAY-2037		15.400	1,000,000,000	1,044,670,000
26-JUN	16.000% 14-MAY-2037		15.350	1,000,000,000	1,047,590,000
26-JUN	16.000% 14-MAY-2037		15.500	50,000,000	51,943,500
26-JUN	17.500% 01-NOV-2040		15.800	1,000,000	1,114,880
26-JUN	17.500% 01-NOV-2040		15.600	1,000,000	1,127,800
26-JUN	17.500% 01-NOV-2040		16.050	11,000,000	12,090,100
26-JUN	17.500% 01-NOV-2040		16.701	45,000,000	47,691,900
26-JUN	18.500% 14-AUG-2042		15.600	290,000,000	356,720,300
26-JUN	18.500% 14-AUG-2042		15.522	1,000,000	1,235,580
26-JUN	18.500% 14-AUG-2042		15.271	300,000	376,050
26-JUN	18.500% 14-AUG-2042		15.700	3,000,000,000	3,669,330,000
26-JUN	18.500% 14-AUG-2042		14.300	38,000,000	50,449,940
26-JUN	18.500% 14-AUG-2042		15.700	1,600,000,000	1,956,971,859
26-JUN	18.500% 14-AUG-2042		15.600	169,000,000	207,881,830
26-JUN	18.500% 14-AUG-2042		15.600	560,000,000	688,839,200
26-JUN	18.500% 14-AUG-2042		15.600	771,000,000	948,383,970
26-JUN	18.500% 14-AUG-2042		15.600	499,000,000	613,804,930
26-JUN	18.500% 14-AUG-2042		15.600	134,000,000	164,829,380

26-JUN	18.500% 14-AUG-2042		15.600	159,000,000	195,581,130
26-JUN	18.500% 14-AUG-2042		15.600	29,300,000	36,041,051
			TOTALS	187,728,700,000	193,234,982,179