

Government Securities Daily Secondary Market Report for 27-June-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
27-JUN	0.000% 14-SEP-2023	9.001	9.324	1,000,000	980,890
27-JUN	0.000% 28-SEP-2023	9.001	9.307	500,000	488,790
27-JUN	0.000% 07-DEC-2023	10.000	10.278	25,100,000	24,026,975
27-JUN	0.000% 21-DEC-2023	9.000	9.209	41,800,000	40,051,924
27-JUN	0.000% 04-JAN-2024	11.300	11.604	100,000,000	94,417,000
27-JUN	0.000% 25-APR-2024	11.399	11.507	350,000,000	319,742,500
27-JUN	0.000% 06-JUN-2024	12.035	12.074	846,500,000	760,038,490
27-JUN	0.000% 06-JUN-2024	11.000	11.032	11,100,000	10,054,602
27-JUN	0.000% 20-JUN-2024	11.501	11.511	445,500,000	400,228,290
27-JUN	0.000% 20-JUN-2024	11.000	11.010	145,200,000	131,024,124
27-JUN	10.000% 07-SEP-2023		10.200	20,000,000,000	20,590,800,000
27-JUN	14.000% 08-AUG-2024		12.500	20,000,000,000	21,358,600,000
27-JUN	14.000% 08-AUG-2024		12.500	20,000,000,000	21,358,600,000
27-JUN	14.875% 25-SEP-2024		12.731	317,300,000	336,442,709
27-JUN	14.875% 25-SEP-2024		12.500	20,000,000,000	21,259,800,000
27-JUN	14.000% 29-MAY-2025		13.251	1,000,000,000	1,022,130,000
27-JUN	14.000% 29-MAY-2025		13.251	1,000,000,000	1,022,130,000
27-JUN	14.000% 29-MAY-2025		10.000	23,200,000	25,019,112
27-JUN	16.000% 06-MAY-2027		14.000	600,000,000	647,034,000
27-JUN	14.125% 13-JAN-2028		14.212	40,000,000	42,342,800
27-JUN	14.125% 13-JAN-2028		14.250	1,000,000,000	1,057,340,000
27-JUN	14.125% 13-JAN-2028		14.312	8,000,000	8,442,480
27-JUN	14.125% 13-JAN-2028		14.300	1,000,000,000	1,055,710,000
27-JUN	14.125% 13-JAN-2028		14.250	1,000,000,000	1,057,340,000
27-JUN	14.125% 13-JAN-2028		14.250	1,000,000,000	1,057,340,000
27-JUN	14.125% 13-JAN-2028		14.200	1,000,000,000	1,058,970,000
27-JUN	16.000% 14-NOV-2030		15.500	353,900,000	366,516,535
27-JUN	17.000% 03-APR-2031		13.000	4,100,000	5,029,798
27-JUN	17.000% 03-APR-2031		14.400	86,700,000	100,032,726

27-JUN	17.000% 03-APR-2031		16.106	90,000,000	96,581,700
27-JUN	15.000% 20-MAY-2032		14.900	1,000,000,000	1,015,240,000
27-JUN	15.000% 20-MAY-2032		14.489	10,000,000	10,355,700
27-JUN	15.000% 20-MAY-2032		14.489	100,000,000	103,557,000
27-JUN	15.000% 20-MAY-2032		14.489	71,000,000	73,525,470
27-JUN	15.000% 20-MAY-2032		14.900	1,000,000,000	1,015,240,000
27-JUN	15.000% 20-MAY-2032		14.489	30,000,000	31,067,100
27-JUN	15.000% 20-MAY-2032		14.900	1,000,000,000	1,015,240,000
27-JUN	14.250% 22-JUN-2034		14.600	381,500,000	400,079,050
27-JUN	14.250% 22-JUN-2034		15.000	5,000,000,000	5,138,750,000
27-JUN	14.250% 22-JUN-2034		15.400	5,000,000,000	5,037,350,000
27-JUN	16.000% 14-MAY-2037		15.100	10,000,000,000	10,628,310,000
27-JUN	16.000% 14-MAY-2037		15.100	10,000,000,000	10,628,310,000
27-JUN	16.000% 14-MAY-2037		15.347	8,000,000,000	8,385,520,000
27-JUN	16.000% 14-MAY-2037		15.103	10,000,000,000	10,626,500,000
27-JUN	16.000% 14-MAY-2037		15.103	10,000,000,000	10,626,500,000
27-JUN	16.000% 14-MAY-2037		15.500	5,000,000,000	5,196,450,000
27-JUN	16.000% 14-MAY-2037		15.200	775,000,000	819,066,500
27-JUN	16.000% 14-MAY-2037		15.000	10,000,000	10,688,500
27-JUN	16.000% 14-MAY-2037		15.500	2,000,000,000	2,078,580,000
27-JUN	16.000% 14-MAY-2037		15.197	1,000,000,000	1,057,040,000
27-JUN	16.000% 14-MAY-2037		15.021	388,000,000	414,228,800
27-JUN	16.000% 14-MAY-2037		15.497	10,000,000,000	10,394,700,000
27-JUN	16.000% 14-MAY-2037		15.280	1,000,000,000	1,052,130,000
27-JUN	16.000% 14-MAY-2037		15.350	8,000,000,000	8,384,160,000
27-JUN	16.000% 14-MAY-2037		14.750	36,800,000	39,896,720
27-JUN	16.000% 14-MAY-2037		15.657	24,200,000	24,932,292
27-JUN	16.000% 14-MAY-2037		15.200	450,000,000	475,587,000
27-JUN	16.000% 14-MAY-2037		15.200	775,000,000	819,066,500
27-JUN	16.000% 14-MAY-2037		15.200	1,000,000,000	1,056,860,000
27-JUN	16.000% 14-MAY-2037		15.300	5,000,000,000	5,254,750,000
27-JUN	16.000% 14-MAY-2037		15.497	2,000,000,000	2,078,940,000

27-JUN	16.000% 14-MAY-2037		15.500	10,000,000,000	10,392,900,000
27-JUN	17.500% 01-NOV-2040		15.000	45,000,000	52,588,350
27-JUN	17.500% 01-NOV-2040		15.600	5,000,000,000	5,641,350,000
27-JUN	17.500% 01-NOV-2040		15.680	5,000,000,000	5,615,350,000
27-JUN	17.500% 01-NOV-2040		16.100	2,900,000	3,179,705
27-JUN	17.500% 01-NOV-2040		16.500	100,000,000	107,213,000
27-JUN	17.500% 01-NOV-2040		16.500	250,000,000	268,032,500
27-JUN	17.500% 01-NOV-2040		15.200	10,000,000	11,549,000
27-JUN	17.500% 01-NOV-2040		15.650	89,000,000	100,125,890
27-JUN	17.500% 01-NOV-2040		15.900	5,000,000,000	5,544,950,000
27-JUN	18.500% 14-AUG-2042		15.153	7,300,000,000	9,216,980,000
27-JUN	18.500% 14-AUG-2042		15.150	10,000,000,000	12,628,200,000
27-JUN	18.500% 14-AUG-2042		15.153	2,700,000,000	3,409,020,000
27-JUN	18.500% 14-AUG-2042		15.497	1,500,000,000	1,856,730,000
27-JUN	18.500% 14-AUG-2042		15.397	1,000,000,000	1,244,930,000
27-JUN	18.500% 14-AUG-2042		15.607	15,500,000	19,066,085
27-JUN	18.500% 14-AUG-2042		15.107	39,500,000	50,006,605
27-JUN	18.500% 14-AUG-2042		15.650	1,000,000,000	1,227,090,000
27-JUN	18.500% 14-AUG-2042		15.697	10,000,000,000	12,238,200,000
27-JUN	18.500% 14-AUG-2042		15.647	1,000,000,000	1,227,300,000
27-JUN	18.500% 14-AUG-2042		15.400	1,000,000,000	1,244,720,000
27-JUN	18.500% 14-AUG-2042		15.500	1,500,000,000	1,856,415,000
27-JUN	18.500% 14-AUG-2042		15.807	3,000,000	3,648,658
27-JUN	18.500% 14-AUG-2042		15.150	10,000,000,000	12,628,200,000
27-JUN	18.500% 14-AUG-2042		15.700	2,000,000,000	2,447,240,000
27-JUN	18.500% 14-AUG-2042		15.300	65,000,000	81,373,500
27-JUN	18.500% 14-AUG-2042		16.190	1,700,000	2,023,918
27-JUN	18.500% 14-AUG-2042		15.700	10,000,000,000	12,236,200,000
27-JUN	18.500% 14-AUG-2042		15.153	10,000,000,000	12,626,000,000
27-JUN	18.500% 14-AUG-2042		15.697	2,000,000,000	2,447,640,000
27-JUN	18.500% 14-AUG-2042		16.245	2,000,000,000	2,373,860,000
			TOTALS	288,163,000,000	318,001,958,288