

Government Securities Daily Secondary Market Report for 09-May-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
09-MAY	0.000% 20-JUL-2023	10.848	11.331	2,500,000,000	2,447,625,000
09-MAY	0.000% 03-AUG-2023	10.851	11.310	2,500,000,000	2,437,675,000
09-MAY	0.000% 20-JUL-2023	10.800	11.279	2,500,000,000	2,447,850,000
09-MAY	0.000% 03-AUG-2023	10.802	11.257	2,500,000,000	2,437,950,000
09-MAY	0.000% 22-JUN-2023	10.654	11.167	5,000,000,000	4,936,600,000
09-MAY	0.000% 22-JUN-2023	10.603	11.110	5,000,000,000	4,936,900,000
09-MAY	0.000% 11-APR-2024	11.001	11.044	60,700,000	55,088,285
09-MAY	0.000% 11-MAY-2023	10.408	10.966	3,600,000,000	3,597,948,000
09-MAY	0.000% 26-OCT-2023	10.199	10.478	130,200,000	124,295,430
09-MAY	0.000% 09-NOV-2023	10.000	10.247	2,200,000	2,094,422
09-MAY	0.000% 23-NOV-2023	9.500	9.706	26,300,000	25,011,037
09-MAY	0.000% 03-AUG-2023	9.312	9.649	5,500,000	5,381,915
09-MAY	0.000% 26-OCT-2023	9.000	9.216	26,000,000	24,954,020
09-MAY	0.000% 23-NOV-2023	8.000	8.146	135,600,000	129,960,396
09-MAY	17.000% 03-APR-2031		17.079	3,600,000	3,857,151
09-MAY	14.125% 13-JAN-2028		14.246	1,000,000,000	1,019,790,000
09-MAY	14.125% 13-JAN-2028		14.772	997,600,000	999,684,984
09-MAY	14.125% 13-JAN-2028		13.671	96,300,000	100,113,480

09-MAY	14.125% 13-JAN-2028		14.246	60,000,000	61,187,400
09-MAY	14.125% 13-JAN-2028		14.628	1,000,000,000	1,006,877,839
09-MAY	14.250% 22-JUN-2034		15.613	20,000,000,000	19,164,000,000
09-MAY	14.250% 22-JUN-2034		15.565	3,000,000,000	2,881,770,000
09-MAY	14.250% 22-JUN-2034		15.323	3,000,000,000	2,918,100,000
09-MAY	14.250% 22-JUN-2034		15.613	18,800,000	18,014,198
09-MAY	16.250% 08-NOV-2035		15.757	20,000,000,000	21,583,200,000
09-MAY	16.250% 08-NOV-2035		15.872	14,000,000	15,019,104
09-MAY	17.500% 01-NOV-2040		16.004	25,000,000,000	28,595,000,000
09-MAY	17.500% 01-NOV-2040		15.974	25,000,000,000	28,642,000,000
09-MAY	17.500% 01-NOV-2040		15.974	25,000,000,000	28,642,000,000
09-MAY	17.500% 01-NOV-2040		16.004	25,000,000,000	28,595,000,000
09-MAY	17.500% 01-NOV-2040		16.218	10,000,000,000	11,304,400,000
09-MAY	17.500% 01-NOV-2040		16.315	30,000,000	33,735,900
09-MAY	14.000% 29-MAY-2025		11.927	25,000,000,000	27,039,250,000
09-MAY	14.000% 29-MAY-2025		11.927	25,000,000,000	27,039,250,000
09-MAY	14.000% 29-MAY-2025		12.086	46,400,000	50,042,864
09-MAY	14.000% 29-MAY-2025		12.642	100,000,000	106,789,000
09-MAY	14.000% 29-MAY-2025		11.928	25,000,000,000	27,039,250,000
09-MAY	14.000% 29-MAY-2025		11.918	25,000,000,000	27,044,000,000

09-MAY	14.000% 29-MAY-2025		12.086	19,900,000	21,462,349
09-MAY	14.000% 29-MAY-2025		11.918	25,000,000,000	27,044,000,000
09-MAY	14.000% 29-MAY-2025		13.012	185,000,000	196,264,650
09-MAY	14.000% 29-MAY-2025		11.918	25,000,000,000	27,044,000,000
09-MAY	15.000% 20-MAY-2032		15.038	150,000,000	156,546,000
09-MAY	15.000% 20-MAY-2032		14.411	125,700,000	135,131,271
09-MAY	15.000% 20-MAY-2032		14.942	9,600,000	10,064,448
09-MAY	16.000% 14-MAY-2037		15.627	11,300,000	12,085,915
09-MAY	16.000% 14-MAY-2037		16.494	3,500,000,000	3,575,985,000
09-MAY	16.000% 14-MAY-2037		15.393	70,000,000	75,821,900
09-MAY	16.000% 14-MAY-2037		15.424	200,000,000	216,272,000
09-MAY	16.000% 14-MAY-2037		16.590	6,500,000,000	6,608,095,000
09-MAY	16.000% 14-MAY-2037		15.424	106,000,000	114,624,160
09-MAY	16.000% 14-MAY-2037		16.494	3,000,000,000	3,065,130,000
09-MAY	17.750% 08-MAY-2042		16.186	45,000,000	51,549,300
09-MAY	18.500% 14-AUG-2042		15.950	500,000,000	579,320,000
09-MAY	18.500% 14-AUG-2042		15.950	3,100,000,000	3,591,784,000
09-MAY	18.500% 14-AUG-2042		16.239	900,000	1,025,460
09-MAY	18.500% 14-AUG-2042		16.239	900,000	1,025,460
09-MAY	18.500% 14-AUG-2042		16.239	5,000,000	5,697,000

09-MAY	18.500% 14-AUG-2042		16.239	900,000	1,025,460
09-MAY	18.500% 14-AUG-2042		15.951	4,000,000,000	4,634,560,000
09-MAY	18.500% 14-AUG-2042		16.432	1,500,000	1,690,337
09-MAY	18.500% 14-AUG-2042		15.979	3,600,000,000	4,164,084,000
09-MAY	18.500% 14-AUG-2042		15.683	26,500,000	31,190,500
09-MAY	18.500% 14-AUG-2042		16.239	5,000,000	5,697,000
09-MAY	18.500% 14-AUG-2042		15.747	200,000,000	234,512,000
09-MAY	18.500% 14-AUG-2042		15.676	20,000,000	23,550,000
			TTLS	358,736,400,000	389,113,858,635