

Government Securities Daily Secondary Market Report for 04-May-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
04-MAY	0.000% 14-MAR-2024	11.487	11.575	20,000,000,000	18,196,105,496
04-MAY	0.000% 22-JUN-2023	10.998	11.536	10,500,000	10,347,225
04-MAY	0.000% 03-AUG-2023	11.000	11.463	6,000,000	5,839,844
04-MAY	0.000% 27-JUL-2023	10.836	11.296	35,000,000	34,148,450
04-MAY	0.000% 14-MAR-2024	11.092	11.174	54,800,000	50,012,440
04-MAY	0.000% 14-MAR-2024	11.069	11.151	54,800,000	50,021,440
04-MAY	0.000% 11-APR-2024	11.001	11.036	44,200,000	40,058,902
04-MAY	0.000% 14-SEP-2023	10.500	10.854	11,000,000	10,594,650
04-MAY	0.000% 09-NOV-2023	10.520	10.787	425,000,000	403,044,500
04-MAY	0.000% 27-JUL-2023	10.202	10.610	1,000,000,000	977,060,000
04-MAY	0.000% 27-JUL-2023	10.202	10.610	1,000,000,000	977,060,000
04-MAY	0.000% 23-NOV-2023	10.051	10.274	264,000,000	250,023,840
04-MAY	0.000% 14-MAR-2024	10.032	10.099	20,700,000	19,050,624
04-MAY	0.000% 14-MAR-2024	10.032	10.099	16,300,000	15,001,216
04-MAY	0.000% 26-OCT-2023	9.001	9.212	1,043,000,000	999,851,090
04-MAY	15.000% 20-MAY-2032		15.372	7,938,800,000	8,157,037,612
04-MAY	15.000% 20-MAY-2032		14.646	30,000,000	31,893,300
04-MAY	15.000% 20-MAY-2032		15.033	127,000,000	132,572,760

04-MAY	16.000% 14-MAY-2037		15.476	10,000,000,000	10,782,900,000
04-MAY	16.000% 14-MAY-2037		15.905	4,000,000,000	4,215,080,000
04-MAY	16.000% 14-MAY-2037		15.473	10,000,000,000	10,784,628,610
04-MAY	16.000% 14-MAY-2037		16.005	4,000,000,000	4,192,880,000
04-MAY	16.000% 14-MAY-2037		16.046	6,000,000,000	6,275,820,000
04-MAY	16.000% 14-MAY-2037		15.909	4,000,000,000	4,214,400,000
04-MAY	16.000% 14-MAY-2037		16.049	6,000,000,000	6,274,860,000
04-MAY	16.000% 14-MAY-2037		15.578	25,000,000	26,810,000
04-MAY	10.000% 07-SEP-2023		7.825	6,000,000	6,080,760
04-MAY	14.000% 08-AUG-2024		11.803	1,000,000,000	1,043,120,000
04-MAY	14.000% 08-AUG-2024		11.576	5,000,000,000	5,230,050,000
04-MAY	14.000% 08-AUG-2024		11.803	12,000,000,000	12,517,440,000
04-MAY	18.500% 14-AUG-2042		14.734	40,100,000	49,979,838
04-MAY	18.500% 14-AUG-2042		16.664	5,200,000,000	5,783,076,000
04-MAY	18.500% 14-AUG-2042		16.664	5,200,000,000	5,783,128,000
04-MAY	18.500% 14-AUG-2042		17.204	14,000,000	15,107,680
04-MAY	18.500% 14-AUG-2042		16.181	4,400,000	5,030,320
04-MAY	18.500% 14-AUG-2042		16.000	130,000,000	150,184,950
04-MAY	18.500% 14-AUG-2042		16.664	25,000,000	27,803,500
04-MAY	18.500% 14-AUG-2042		16.567	50,000,000	55,912,000

04-MAY	15.000% 20-MAY-2032		15.372	7,938,800,000	8,157,117,000
04-MAY	15.000% 20-MAY-2032		15.033	64,000,000	66,808,320
04-MAY	15.000% 20-MAY-2032		14.888	2,855,000,000	3,000,675,700
04-MAY	15.000% 20-MAY-2032		14.355	661,500,000	713,024,235
04-MAY	15.000% 20-MAY-2032		15.033	127,000,000	132,572,760
04-MAY	13.750% 30-MAY-2024		11.375	28,500,000,000	30,428,595,000
04-MAY	17.500% 01-NOV-2040		16.172	4,100,000	4,646,571
04-MAY	16.000% 14-NOV-2030		15.330	3,000,000,000	3,243,810,000
04-MAY	16.000% 14-NOV-2030		15.330	3,000,000,000	3,243,840,000
04-MAY	16.375% 04-MAR-2032		16.104	100,000,000	101,569,000
04-MAY	14.125% 13-JAN-2028		13.534	574,600,000	600,095,002
04-MAY	14.125% 13-JAN-2028		14.809	10,000,000,000	10,008,600,000
04-MAY	19.500% 18-DEC-2025		13.383	5,000,000,000	5,924,750,000
04-MAY	14.000% 01-AUG-2024		11.786	8,550,000,000	8,940,307,500
04-MAY	15.250% 16-NOV-2028		14.821	100,000,000	106,533,000
04-MAY	15.250% 16-NOV-2028		14.532	100,000,000	107,637,000
			TOTALS	175,350,600,000	182,574,596,135