

Government Securities Daily Secondary Market Report for 12-May-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
12-MAY	0.000% 03-AUG-2023	8.499	8.782	15,300,000	15,009,912
12-MAY	0.000% 03-AUG-2023	6.915	7.102	100,000	98,452
12-MAY	0.000% 17-AUG-2023	9.498	9.834	80,000,000	78,030,400
12-MAY	0.000% 09-NOV-2023	16.301	16.971	50,000,000	46,260,500
12-MAY	0.000% 09-NOV-2023	11.599	11.938	34,500,000	32,623,545
12-MAY	0.000% 09-NOV-2023	10.500	10.778	1,000,000,000	950,510,000
12-MAY	0.000% 09-NOV-2023	8.951	9.153	1,700,000	1,627,750
12-MAY	0.000% 04-JAN-2024	12.000	12.249	10,000,000,000	9,277,150,000
12-MAY	0.000% 18-JAN-2024	12.000	12.222	10,000,000,000	9,237,700,000
12-MAY	0.000% 14-MAR-2024	11.501	11.603	219,400,000	200,048,920
12-MAY	0.000% 14-MAR-2024	11.490	11.592	20,000,000,000	18,237,500,000
12-MAY	0.000% 25-APR-2024	11.000	11.026	331,600,000	300,041,628
12-MAY	0.000% 09-MAY-2024	12.104	12.107	510,000,000	455,205,600
12-MAY	0.000% 09-MAY-2024	12.104	12.107	1,300,000,000	1,160,328,000
12-MAY	0.000% 09-MAY-2024	12.104	12.107	850,000,000	758,676,000
12-MAY	0.000% 09-MAY-2024	12.104	12.107	3,894,200,000	3,475,807,152
12-MAY	0.000% 09-MAY-2024	12.100	12.104	85,000,000	75,870,150
12-MAY	0.000% 09-MAY-2024	12.100	12.104	915,000,000	816,719,850
12-MAY	0.000% 09-MAY-2024	12.051	12.054	1,120,000,000	1,000,137,600
12-MAY	14.000% 18-JAN-2024		15.502	30,000,000	31,001,000
12-MAY	14.000% 08-AUG-2024		12.500	8,000,000	8,413,600
12-MAY	14.000% 29-MAY-2025		13.700	600,000,000	640,380,000
12-MAY	14.000% 29-MAY-2025		13.700	500,000,000	533,650,000
12-MAY	14.000% 29-MAY-2025		13.700	125,000,000	133,412,500
12-MAY	14.000% 29-MAY-2025		13.700	285,000,000	304,180,500

12-MAY	14.000% 29-MAY-2025		13.950	30,000,000,000	31,888,200,000
12-MAY	14.125% 13-JAN-2028		15.000	646,700,000	656,090,084
12-MAY	14.125% 13-JAN-2028		15.000	154,400,000	156,641,888
12-MAY	14.125% 13-JAN-2028		15.000	298,000,000	302,326,960
12-MAY	14.125% 13-JAN-2028		15.000	133,200,000	135,134,060
12-MAY	14.125% 13-JAN-2028		15.000	134,000,000	135,945,680
12-MAY	14.125% 13-JAN-2028		15.000	167,400,000	169,830,648
12-MAY	14.125% 13-JAN-2028		15.000	132,600,000	134,525,352
12-MAY	14.125% 13-JAN-2028		15.000	333,700,000	338,545,324
12-MAY	15.250% 16-NOV-2028		15.410	5,000,000,000	5,324,000,000
12-MAY	15.250% 16-NOV-2028		15.200	5,000,000,000	5,362,200,000
12-MAY	15.250% 16-NOV-2028		15.210	5,000,000,000	5,360,400,000
12-MAY	14.250% 23-AUG-2029		15.800	369,600,000	357,277,536
12-MAY	14.250% 23-AUG-2029		15.300	760,000,000	749,078,800
12-MAY	14.250% 23-AUG-2029		15.300	760,000,000	749,078,800
12-MAY	16.000% 14-NOV-2030		15.000	60,000,000	67,100,400
12-MAY	16.000% 14-NOV-2030		15.000	500,000,000	559,170,000
12-MAY	16.000% 14-NOV-2030		15.000	28,000,000	31,313,520
12-MAY	16.000% 14-NOV-2030		15.000	62,000,000	69,337,080
12-MAY	16.000% 14-NOV-2030		15.739	3,000,000,000	3,256,110,000
12-MAY	16.000% 14-NOV-2030		15.739	3,000,000,000	3,256,080,000
12-MAY	17.000% 03-APR-2031		15.518	30,000,000,000	32,382,000,000
12-MAY	17.000% 03-APR-2031		15.500	30,000,000,000	32,406,900,000
12-MAY	16.375% 04-MAR-2032		15.550	30,000,000,000	31,917,900,000
12-MAY	16.375% 04-MAR-2032		15.617	30,000,000,000	31,820,100,000
12-MAY	15.000% 20-MAY-2032		15.009	1,800,000,000	1,918,926,000
12-MAY	15.000% 20-MAY-2032		14.750	1,500,000	1,618,155
12-MAY	15.000% 20-MAY-2032		15.750	6,955,500,000	7,170,633,615

12-MAY	15.000% 20-MAY-2032		15.700	4,000,000,000	4,132,960,000
12-MAY	15.000% 20-MAY-2032		15.500	4,000,000,000	4,170,280,000
12-MAY	15.000% 20-MAY-2032		15.750	6,955,500,000	7,170,564,060
12-MAY	15.000% 20-MAY-2032		14.759	463,700,000	500,030,895
12-MAY	15.000% 20-MAY-2032		15.009	1,400,000,000	1,492,498,000
12-MAY	15.000% 20-MAY-2032		15.039	1,460,000,000	1,554,330,600
12-MAY	14.250% 22-JUN-2034		15.266	11,700,000	11,647,584
12-MAY	14.250% 22-JUN-2034		16.908	365,000,000	334,927,650
12-MAY	14.250% 22-JUN-2034		15.244	12,000,000	11,959,440
12-MAY	14.250% 22-JUN-2034		15.800	26,000,000	25,195,069
12-MAY	16.250% 08-NOV-2035		15.178	3,500,000	3,970,995
12-MAY	16.000% 14-MAY-2037		15.661	400,000,000	435,976,000
12-MAY	16.000% 14-MAY-2037		15.661	50,000,000	54,497,000
12-MAY	17.500% 01-NOV-2040		16.757	25,000,000,000	28,067,500,000
12-MAY	17.500% 01-NOV-2040		16.757	25,000,000,000	28,067,500,000
12-MAY	17.500% 01-NOV-2040		16.550	10,000,000	11,348,900
12-MAY	17.500% 01-NOV-2040		16.450	10,000,000,000	11,408,600,000
12-MAY	17.750% 08-MAY-2042		17.000	50,000,000	56,039,500
12-MAY	18.500% 14-AUG-2042		16.000	1,000,000	1,179,990
12-MAY	18.500% 14-AUG-2042		16.900	30,000,000	33,666,900
12-MAY	18.500% 14-AUG-2042		16.998	4,100,000,000	4,576,666,000
12-MAY	18.500% 14-AUG-2042		16.608	3,000,000,000	3,421,200,000
12-MAY	18.500% 14-AUG-2042		16.998	4,100,000,000	4,576,625,000
12-MAY	18.500% 14-AUG-2042		16.800	2,000,000	2,256,781
12-MAY	18.500% 14-AUG-2042		16.900	5,000,000	5,611,150
12-MAY	18.500% 14-AUG-2042		15.490	1,645,900,000	2,000,081,221
12-MAY	18.500% 14-AUG-2042		16.400	1,000,000,000	1,153,660,000
12-MAY	18.500% 14-AUG-2042		16.608	5,000,000	5,702,000

12-MAY	18.500% 14-AUG-2042		16.997	1,074,000,000	1,198,927,680
12-MAY	18.500% 14-AUG-2042		16.089	275,000,000	322,866,500
12-MAY	18.500% 14-AUG-2042		16.408	3,000,000,000	3,459,480,000
12-MAY	18.500% 14-AUG-2042		16.350	1,000,000,000	1,156,890,000
12-MAY	18.500% 14-AUG-2042		16.600	4,400,000	5,019,960
12-MAY	18.500% 14-AUG-2042		16.089	100,000,000	117,406,000
12-MAY	18.500% 14-AUG-2042		16.550	1,000,000,000	1,144,060,000
12-MAY	18.500% 14-AUG-2042		16.553	1,000,000,000	1,143,870,000
12-MAY	18.500% 14-AUG-2042		16.600	4,400,000	5,019,960
12-MAY	18.500% 14-AUG-2042		16.608	5,000,000	5,702,000
12-MAY	18.500% 14-AUG-2042		16.808	373,000,000	420,702,970
			TOTALS	337,183,500,000	356,713,266,766