

Government Securities Daily Secondary Market Report for 15-May-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
15-MAY	0.000% 31-AUG-2023	9.000	9.289	8,200,000	7,987,292
15-MAY	0.000% 07-DEC-2023	10.489	10.728	40,000,000,000	37,764,400,000
15-MAY	0.000% 04-JAN-2024	12.002	12.258	10,000,000,000	9,285,537,560
15-MAY	0.000% 18-JAN-2024	12.001	12.229	10,000,000,000	9,246,051,893
15-MAY	0.000% 18-JAN-2024	12.000	12.228	10,000,000,000	9,246,100,000
15-MAY	0.000% 14-MAR-2024	11.484	11.592	20,000,000,000	18,253,988,698
15-MAY	0.000% 14-MAR-2024	11.000	11.099	327,500,000	300,012,925
15-MAY	0.000% 14-MAR-2024	10.500	10.590	13,100,000	12,046,498
15-MAY	0.000% 09-MAY-2024	11.250	11.259	60,000,000	54,007,200
15-MAY	10.000% 07-SEP-2023		10.502	26,000,000,000	26,431,340,000
15-MAY	10.000% 07-SEP-2023		10.502	26,000,000,000	26,431,340,000
15-MAY	10.000% 07-SEP-2023		10.166	18,000,000,000	18,317,070,000
15-MAY	14.000% 18-JAN-2024		11.500	17,000,000,000	18,021,870,000
15-MAY	14.000% 18-JAN-2024		11.501	17,000,000,000	18,021,870,000
15-MAY	14.000% 18-JAN-2024		11.523	18,000,000,000	19,079,280,000
15-MAY	14.000% 18-JAN-2024		11.523	14,000,000,000	14,839,440,000
15-MAY	14.875% 10-MAY-2024		12.351	5,000,000,000	5,120,500,000
15-MAY	14.250% 23-AUG-2029		14.700	18,000,000	18,185,040
15-MAY	14.250% 23-AUG-2029		15.800	60,000,000	58,072,292
15-MAY	14.250% 23-AUG-2029		15.000	2,900,000	2,895,534
15-MAY	16.000% 14-NOV-2030		15.738	3,000,000,000	3,260,280,000
15-MAY	16.000% 14-NOV-2030		15.738	3,000,000,000	3,260,310,000
15-MAY	17.000% 03-APR-2031		15.000	3,100,000	3,426,678
15-MAY	15.000% 20-MAY-2032		15.750	6,954,000,000	7,177,988,340
15-MAY	15.000% 20-MAY-2032		14.500	91,600,000	100,075,748
15-MAY	15.000% 20-MAY-2032		14.900	150,000,000	160,897,500
15-MAY	15.000% 20-MAY-2032		15.751	6,954,000,000	7,177,918,800
15-MAY	14.375% 03-FEB-2033		16.830	30,000,000	27,548,700
15-MAY	14.250% 22-JUN-2034		15.992	11,300,000	10,859,300
15-MAY	14.250% 22-JUN-2034		15.274	16,000,000	15,941,120

15-MAY	14.250% 22-JUN-2034		16.908	10,000,000	9,188,300
15-MAY	14.250% 22-JUN-2034		15.830	30,000,000,000	29,063,400,000
15-MAY	16.250% 08-NOV-2035		15.846	1,021,500,000	1,121,944,095
15-MAY	16.250% 08-NOV-2035		15.846	1,021,500,000	1,121,954,310
15-MAY	16.000% 14-MAY-2037		15.685	100,000,000	108,994,000
15-MAY	16.000% 14-MAY-2037		15.685	100,000,000	108,994,000
15-MAY	16.000% 14-MAY-2037		15.685	30,000,000	32,698,200
15-MAY	16.000% 14-MAY-2037		16.285	1,511,900,000	1,597,609,611
15-MAY	16.000% 14-MAY-2037		16.285	1,511,900,000	1,597,624,730
15-MAY	16.000% 14-MAY-2037		15.685	100,000,000	108,994,000
15-MAY	16.000% 14-MAY-2037		16.700	30,000,000	31,042,243
15-MAY	17.500% 01-NOV-2040		15.962	100,000,000	117,234,000
15-MAY	17.500% 01-NOV-2040		16.275	3,000,000,000	3,458,790,000
15-MAY	17.500% 01-NOV-2040		17.000	3,000,000	3,330,690
15-MAY	17.500% 01-NOV-2040		16.275	3,000,000,000	3,458,790,000
15-MAY	17.500% 01-NOV-2040		14.210	1,082,600,000	1,400,007,494
15-MAY	17.500% 01-NOV-2040		16.275	3,000,000,000	3,458,790,000
15-MAY	17.750% 08-MAY-2042		16.071	90,000,000	106,124,400
15-MAY	18.500% 14-AUG-2042		16.997	3,300,000,000	3,688,773,000
15-MAY	18.500% 14-AUG-2042		16.997	3,300,000,000	3,688,806,000
15-MAY	18.500% 14-AUG-2042		16.000	4,300,000	5,080,407
15-MAY	18.500% 14-AUG-2042		16.000	44,100,000	52,103,709
15-MAY	18.500% 14-AUG-2042		16.800	2,700,000	3,050,703
15-MAY	18.500% 14-AUG-2042		16.089	23,000,000	27,037,880
15-MAY	18.500% 14-AUG-2042		16.089	67,500,000	79,350,300
15-MAY	18.500% 14-AUG-2042		16.089	300,000,000	352,668,000
			TOTALS	304,453,700,000	306,509,621,190