

Government Securities Daily Secondary Market Report for 17-May-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
17-MAY	0.000% 12-OCT-2023	14.999	15.674	166,000,000	156,483,220
17-MAY	0.000% 09-NOV-2023	8.999	9.209	1,200,000	1,150,092
17-MAY	0.000% 23-NOV-2023	10.000	10.240	42,100,000	40,016,892
17-MAY	0.000% 23-NOV-2023	9.301	9.508	1,048,400,000	999,984,888
17-MAY	0.000% 14-MAR-2024	10.000	10.085	163,000,000	150,543,540
17-MAY	0.000% 28-MAR-2024	12.125	12.221	680,000,000	615,400,000
17-MAY	0.000% 11-APR-2024	12.350	12.420	9,500,000	8,545,820
17-MAY	0.000% 09-MAY-2024	11.000	11.011	2,100,000	1,895,502
17-MAY	14.875% 10-MAY-2024		12.350	12,000,000,000	12,297,360,000
17-MAY	14.000% 08-AUG-2024		12.651	403,500,000	424,385,160
17-MAY	17.000% 16-JAN-2025		14.001	31,600,000	34,694,272
17-MAY	17.000% 16-JAN-2025		13.501	9,100,000	10,059,595
17-MAY	17.000% 16-JAN-2025		14.000	31,600,000	34,694,588
17-MAY	14.000% 29-MAY-2025		12.970	430,000,000	465,272,900
17-MAY	14.000% 29-MAY-2025		13.650	50,000,000	53,505,500
17-MAY	14.125% 13-JAN-2028		15.100	239,300,000	242,487,476
17-MAY	14.125% 13-JAN-2028		15.450	251,500,000	252,050,785
17-MAY	14.125% 13-JAN-2028		15.107	239,300,000	242,434,830
17-MAY	14.250% 23-AUG-2029		15.350	1,057,100,000	1,041,994,041
17-MAY	14.250% 23-AUG-2029		14.250	9,700,000	9,982,852
17-MAY	14.250% 23-AUG-2029		14.981	100,000,000	100,000,000
17-MAY	17.500% 02-MAY-2030		16.713	22,100,000	22,862,892
17-MAY	17.500% 02-MAY-2030		16.713	22,100,000	22,862,892
17-MAY	17.500% 02-MAY-2030		16.068	22,100,000	23,462,125
17-MAY	17.500% 02-MAY-2030		16.000	22,100,000	23,526,113

17-MAY	17.000% 03-APR-2031		15.513	30,000,000,000	32,455,200,000
17-MAY	16.375% 04-MAR-2032		15.800	58,700,000	61,874,496
17-MAY	16.375% 04-MAR-2032		15.563	30,000,000,000	31,965,300,000
17-MAY	16.375% 04-MAR-2032		16.100	28,900,000	30,053,399
17-MAY	15.000% 20-MAY-2032		15.750	6,804,000,000	7,028,940,240
17-MAY	15.000% 20-MAY-2032		15.750	6,804,000,000	7,029,008,280
17-MAY	15.000% 20-MAY-2032		14.600	229,700,000	249,993,995
17-MAY	14.375% 03-FEB-2033		15.691	100,000,000	97,020,000
17-MAY	14.250% 22-JUN-2034		15.643	253,200,000	247,814,436
17-MAY	14.250% 22-JUN-2034		15.643	253,200,000	247,811,904
17-MAY	16.000% 14-MAY-2037		16.200	1,058,400,000	1,124,243,064
17-MAY	16.000% 14-MAY-2037		16.285	1,461,900,000	1,546,120,059
17-MAY	16.000% 14-MAY-2037		16.200	10,000,000	10,622,100
17-MAY	16.000% 14-MAY-2037		15.661	200,000,000	218,442,000
17-MAY	16.000% 14-MAY-2037		16.285	1,461,900,000	1,546,105,440
17-MAY	16.000% 14-MAY-2037		15.701	100,000,000	108,994,000
17-MAY	16.000% 14-MAY-2037		16.241	190,000,000	201,400,000
17-MAY	18.500% 14-AUG-2042		16.030	40,000,000	47,217,600
17-MAY	18.500% 14-AUG-2042		15.700	30,700,000	36,930,872
17-MAY	18.500% 14-AUG-2042		16.007	28,000,000	33,095,720
17-MAY	18.500% 14-AUG-2042		16.750	255,400,000	289,623,600
			TOTALS	96,421,400,000	101,851,467,180