

Government Securities Daily Secondary Market Report for 19-May-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
19-MAY	0.000% 09-NOV-2023	9.000	9.212	41,800,000	40,080,348
19-MAY	0.000% 23-NOV-2023	10.699	10.976	10,000,000,000	9,477,700,000
19-MAY	0.000% 23-NOV-2023	9.500	9.719	209,800,000	200,012,830
19-MAY	0.000% 14-MAR-2024	10.033	10.121	7,600,000	7,021,032
19-MAY	14.000% 18-JAN-2024		11.000	30,000,000,000	31,938,600,000
19-MAY	14.000% 29-MAY-2025		12.500	23,900,000	26,077,529
19-MAY	16.000% 06-MAY-2027		14.100	9,000,000,000	9,538,110,000
19-MAY	14.125% 13-JAN-2028		13.989	1,900,000	1,996,140
19-MAY	14.125% 13-JAN-2028		14.542	298,000,000	307,598,580
19-MAY	14.125% 13-JAN-2028		14.023	114,000,000	119,635,020
19-MAY	14.125% 13-JAN-2028		14.000	90,000,000	94,518,900
19-MAY	14.125% 13-JAN-2028		14.000	50,000,000	52,510,500
19-MAY	14.250% 23-AUG-2029		13.850	95,600,000	100,034,884
19-MAY	14.250% 23-AUG-2029		14.300	291,900,000	300,046,929
19-MAY	14.250% 23-AUG-2029		14.900	50,000,000	50,198,000
19-MAY	16.000% 14-NOV-2030		15.000	5,000,000,000	5,607,300,000
19-MAY	16.000% 14-NOV-2030		15.250	5,000,000,000	5,550,750,000
19-MAY	17.000% 03-APR-2031		15.400	30,000,000,000	32,641,200,000
19-MAY	17.000% 03-APR-2031		16.206	10,000,000	10,510,000
19-MAY	16.375% 04-MAR-2032		15.450	30,000,000,000	32,156,100,000
19-MAY	15.000% 20-MAY-2032		14.000	1,000,000	1,119,870
19-MAY	15.000% 20-MAY-2032		14.750	35,000,000	37,860,550
19-MAY	15.000% 20-MAY-2032		15.000	171,000,000	182,877,660
19-MAY	15.000% 20-MAY-2032		14.008	116,200,000	130,080,090
19-MAY	15.000% 20-MAY-2032		14.827	50,000,000	53,896,000
19-MAY	15.000% 20-MAY-2032		14.500	91,400,000	100,011,708

19-MAY	14.250% 22-JUN-2034		15.101	20,000,000	20,135,000
19-MAY	16.000% 14-MAY-2037		15.900	6,500,000	7,017,660
19-MAY	16.000% 14-MAY-2037		15.536	60,000,000	66,019,200
19-MAY	16.000% 14-MAY-2037		15.900	4,600,000	4,966,344
19-MAY	16.000% 14-MAY-2037		15.900	929,000,000	1,002,985,560
19-MAY	17.500% 01-NOV-2040		16.777	25,000,000,000	28,125,370,000
19-MAY	17.500% 01-NOV-2040		14.710	79,500,000	100,042,800
19-MAY	17.500% 01-NOV-2040		16.100	25,000,000,000	29,142,250,000
19-MAY	17.500% 01-NOV-2040		15.900	100,000,000	117,824,000
19-MAY	17.500% 01-NOV-2040		16.777	25,000,000,000	28,125,370,000
19-MAY	17.500% 01-NOV-2040		16.100	25,000,000,000	29,142,250,000
19-MAY	17.750% 08-MAY-2042		15.110	24,100,000	30,028,600
19-MAY	18.500% 14-AUG-2042		16.258	85,800,000	100,077,978
19-MAY	18.500% 14-AUG-2042		16.000	50,700,000	60,002,943
19-MAY	18.500% 14-AUG-2042		16.258	60,000,000	69,984,600
19-MAY	18.500% 14-AUG-2042		16.250	1,000,000,000	1,166,910,000
19-MAY	18.500% 14-AUG-2042		16.000	2,600,000,000	3,077,074,000
19-MAY	18.500% 14-AUG-2042		15.803	10,000,000,000	11,968,600,000
19-MAY	18.500% 14-AUG-2042		16.257	90,000,000	104,976,900
19-MAY	18.500% 14-AUG-2042		16.620	1,000,000,000	1,143,140,000
19-MAY	18.500% 14-AUG-2042		16.000	1,000,000,000	1,183,490,000
19-MAY	18.500% 14-AUG-2042		16.108	127,200,000	149,625,360
19-MAY	18.500% 14-AUG-2042		15.800	10,000,000,000	11,970,600,000
19-MAY	18.500% 14-AUG-2042		15.707	207,800,000	250,078,988
19-MAY	18.500% 14-AUG-2042		16.250	26,000,000	30,339,660
19-MAY	18.500% 14-AUG-2042		16.258	14,000,000	16,329,740
19-MAY	18.500% 14-AUG-2042		16.258	21,500,000	25,077,815
19-MAY	18.500% 14-AUG-2042		16.258	1,700,000	1,982,897

19-MAY	18.500% 14-AUG-2042		16.258	40,000,000	46,656,400
19-MAY	18.500% 14-AUG-2042		16.250	18,800,000	21,937,908
19-MAY	18.500% 14-AUG-2042		16.250	223,000,000	260,220,930
19-MAY	18.500% 14-AUG-2042		16.250	1,388,900,000	1,620,721,299
19-MAY	18.500% 14-AUG-2042		16.007	850,000,000	1,005,541,500
19-MAY	18.500% 14-AUG-2042		16.250	26,000,000	30,339,660
19-MAY	18.500% 14-AUG-2042		16.250	262,000,000	305,730,420
19-MAY	18.500% 14-AUG-2042		16.000	300,000,000	355,044,000
19-MAY	18.500% 14-AUG-2042		16.000	1,000,000,000	1,183,480,000
19-MAY	18.500% 14-AUG-2042		16.180	5,000,000,000	5,857,550,000
19-MAY	18.500% 14-AUG-2042		15.700	207,700,000	250,062,492
19-MAY	18.500% 14-AUG-2042		16.258	52,500,000	61,236,525
19-MAY	18.500% 14-AUG-2042		16.250	26,000,000	30,339,660
19-MAY	18.500% 14-AUG-2042		16.250	7,000,000,000	8,168,370,000
19-MAY	18.500% 14-AUG-2042		16.250	3,500,000,000	4,084,185,000
19-MAY	18.500% 14-AUG-2042		16.250	215,000,000	250,885,650
19-MAY	18.500% 14-AUG-2042		16.000	100,000,000	118,348,000
19-MAY	18.500% 14-AUG-2042		16.000	100,000,000	118,348,000
19-MAY	18.500% 14-AUG-2042		16.000	200,000,000	236,696,000
19-MAY	18.500% 14-AUG-2042		16.258	129,000,000	150,466,890
19-MAY	18.500% 14-AUG-2042		16.100	1,000,000,000	1,176,800,000
19-MAY	18.500% 14-AUG-2042		16.258	200,000,000	233,282,000
19-MAY	18.500% 14-AUG-2042		16.250	175,000,000	204,209,250
19-MAY	18.500% 14-AUG-2042		16.000	1,000,000,000	1,183,490,000
19-MAY	18.500% 14-AUG-2042		16.000	100,000,000	118,348,000
19-MAY	18.500% 14-AUG-2042		16.000	5,100,000,000	6,035,748,000
19-MAY	18.500% 14-AUG-2042		16.000	500,000,000	591,740,000

19-MAY	18.500% 14-AUG-2042		16.220	10,000,000,000	11,688,870,000
19-MAY	18.500% 14-AUG-2042		16.050	1,000,000,000	1,180,140,000
19-MAY	18.500% 14-AUG-2042		16.100	76,500,000	90,025,200
19-MAY	18.500% 14-AUG-2042		16.100	90,000,000	105,912,000
19-MAY	18.500% 14-AUG-2042		16.000	1,000,000,000	1,183,490,000
19-MAY	18.500% 14-AUG-2042		15.700	415,300,000	500,004,588
19-MAY	18.500% 14-AUG-2042		15.700	150,000,000	180,594,000
19-MAY	18.500% 14-AUG-2042		16.177	5,000,000,000	5,858,500,000
19-MAY	18.500% 14-AUG-2042		16.620	4,000,000,000	4,572,560,000
19-MAY	18.500% 14-AUG-2042		16.000	1,000,000,000	1,183,490,000
19-MAY	18.500% 14-AUG-2042		16.000	100,000,000	118,348,000
19-MAY	18.500% 14-AUG-2042		16.000	1,000,000,000	1,183,480,000
19-MAY	18.500% 14-AUG-2042		16.000	500,000,000	591,740,000
19-MAY	18.500% 14-AUG-2042		16.180	5,000,000,000	5,857,550,000
19-MAY	18.500% 14-AUG-2042		16.010	10,000,000,000	11,828,100,000
19-MAY	18.500% 14-AUG-2042		16.025	1,000,000,000	1,181,810,000
19-MAY	18.500% 14-AUG-2042		16.050	1,000,000,000	1,180,140,000
19-MAY	18.500% 14-AUG-2042		16.258	40,000,000	46,656,222
19-MAY	18.500% 14-AUG-2042		16.230	5,000,000,000	5,841,100,000
19-MAY	18.500% 14-AUG-2042		16.177	5,000,000,000	5,858,500,000
19-MAY	18.500% 14-AUG-2042		16.000	500,000,000	591,740,000
19-MAY	18.500% 14-AUG-2042		16.000	500,000,000	591,740,000
19-MAY	18.500% 14-AUG-2042		16.258	83,100,000	96,928,671
19-MAY	18.500% 14-AUG-2042		16.250	255,000,000	297,562,050
			TOTALS	329,681,300,000	371,437,154,930