

Government Securities Daily Secondary Market Report for 22-May-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
22-MAY	0.000% 18-AUG-2023	7.999	8.245	150,000,000	147,162,000
22-MAY	0.000% 26-OCT-2023	9.400	9.652	2,500,000	2,402,850
22-MAY	0.000% 23-NOV-2023	9.500	9.723	10,500,000	10,017,630
22-MAY	0.000% 23-NOV-2023	9.500	9.723	209,700,000	200,066,382
22-MAY	0.000% 07-DEC-2023	10.449	10.697	40,000,000,000	37,844,000,000
22-MAY	0.000% 04-JAN-2024	12.006	12.276	10,000,000,000	9,305,188,800
22-MAY	0.000% 14-MAR-2024	10.000	10.092	40,100,000	37,082,475
22-MAY	0.000% 14-MAR-2024	10.000	10.091	162,300,000	150,087,408
22-MAY	0.000% 14-MAR-2024	10.000	10.091	16,300,000	15,073,474
22-MAY	10.000% 07-SEP-2023		10.469	26,000,000,000	26,485,830,000
22-MAY	10.000% 07-SEP-2023		10.469	26,000,000,000	26,485,830,000
22-MAY	14.000% 08-AUG-2024		11.750	23,500,000	24,995,305
22-MAY	14.125% 13-JAN-2028		14.500	6,000,000,000	6,208,741,000
22-MAY	14.125% 13-JAN-2028		13.400	106,400,000	114,037,392
22-MAY	14.125% 13-JAN-2028		14.700	1,000,000,000	1,028,250,000
22-MAY	14.125% 13-JAN-2028		14.700	1,000,000,000	1,028,250,000
22-MAY	14.125% 13-JAN-2028		14.675	5,000,000,000	5,145,350,000
22-MAY	14.125% 13-JAN-2028		14.400	10,000,000	10,380,800
22-MAY	14.250% 23-AUG-2029		16.203	50,000,000	47,790,500
22-MAY	16.000% 14-NOV-2030		15.690	3,000,000,000	3,276,060,000
22-MAY	16.000% 14-NOV-2030		15.690	3,000,000,000	3,276,090,000
22-MAY	17.000% 03-APR-2031		16.100	900,000,000	951,390,000
22-MAY	16.375% 04-MAR-2032		15.600	5,000,000,000	5,329,450,000
22-MAY	15.000% 20-MAY-2032		15.700	6,677,600,000	6,928,277,104
22-MAY	15.000% 20-MAY-2032		15.700	6,677,600,000	6,928,210,328

22-MAY	16.250% 08-NOV-2035		14.990	13,000,000	14,951,820
22-MAY	16.000% 14-MAY-2037		15.137	209,000,000	235,147,990
22-MAY	16.000% 14-MAY-2037		15.280	287,000,000	320,464,200
22-MAY	16.000% 14-MAY-2037		15.000	20,000,000	22,667,000
22-MAY	16.000% 14-MAY-2037		15.559	2,000,000	2,200,640
22-MAY	16.000% 14-MAY-2037		15.750	9,200,000	10,022,756
22-MAY	17.500% 01-NOV-2040		16.000	2,991,400,000	3,510,138,674
22-MAY	17.500% 01-NOV-2040		16.000	2,991,400,000	3,510,168,588
22-MAY	17.500% 01-NOV-2040		16.108	25,000,000,000	29,166,750,000
22-MAY	17.500% 01-NOV-2040		16.753	21,500,000	24,250,495
22-MAY	17.500% 01-NOV-2040		15.700	50,000,000	59,626,000
22-MAY	17.500% 01-NOV-2040		15.900	10,000,000,000	11,797,200,000
22-MAY	17.500% 01-NOV-2040		14.730	79,500,000	100,045,980
22-MAY	17.500% 01-NOV-2040		14.500	117,700,000	150,075,739
22-MAY	17.500% 01-NOV-2040		15.390	82,000,000	99,457,800
22-MAY	17.500% 01-NOV-2040		16.108	25,000,000,000	29,166,750,000
22-MAY	17.500% 01-NOV-2040		16.100	10,000,000,000	11,671,800,000
22-MAY	17.500% 01-NOV-2040		15.390	100,000,000	121,290,000
22-MAY	17.500% 01-NOV-2040		15.222	20,500,000	25,096,100
22-MAY	18.500% 14-AUG-2042		16.250	10,000,000,000	11,684,000,000
22-MAY	18.500% 14-AUG-2042		16.250	25,600,000	29,911,296
22-MAY	18.500% 14-AUG-2042		16.250	44,700,000	52,227,927
22-MAY	18.500% 14-AUG-2042		16.281	17,000,000	19,828,970
22-MAY	18.500% 14-AUG-2042		16.070	10,000,000	11,803,000
22-MAY	18.500% 14-AUG-2042		16.250	3,150,000,000	3,680,491,500
22-MAY	18.500% 14-AUG-2042		15.750	500,000,000	601,000,000
22-MAY	18.500% 14-AUG-2042		15.750	500,000,000	601,000,000

22-MAY	18.500% 14-AUG-2042		16.070	10,000,000	11,803,000
22-MAY	18.500% 14-AUG-2042		16.250	50,000,000	58,420,500
22-MAY	18.500% 14-AUG-2042		16.080	10,000,000	11,796,400
22-MAY	18.500% 14-AUG-2042		16.250	10,000,000,000	11,684,100,000
22-MAY	18.500% 14-AUG-2042		16.281	12,000,000	13,996,920
22-MAY	18.500% 14-AUG-2042		15.500	10,000,000	12,195,000
22-MAY	18.500% 14-AUG-2042		15.525	164,200,000	199,946,340
22-MAY	18.500% 14-AUG-2042		16.100	3,000,000,000	3,534,930,000
22-MAY	18.500% 14-AUG-2042		16.250	10,000,000,000	11,684,000,000
22-MAY	18.500% 14-AUG-2042		16.250	10,000,000,000	11,684,000,000
22-MAY	18.500% 14-AUG-2042		15.600	123,800,000	150,098,834
22-MAY	18.500% 14-AUG-2042		15.700	41,200,000	49,664,952
22-MAY	18.500% 14-AUG-2042		16.281	10,000,000	11,664,100
22-MAY	18.500% 14-AUG-2042		16.250	10,000,000,000	11,684,100,000
22-MAY	18.500% 14-AUG-2042		16.250	10,000,000,000	11,684,100,000
22-MAY	18.500% 14-AUG-2042		16.281	5,000,000	5,832,050
22-MAY	18.500% 14-AUG-2042		16.281	170,000,000	198,289,700
22-MAY	18.500% 14-AUG-2042		16.281	150,000,000	174,961,500
22-MAY	18.500% 14-AUG-2042		16.070	10,000,000	11,803,000
22-MAY	18.500% 14-AUG-2042		16.281	150,000,000	174,961,500
22-MAY	18.500% 14-AUG-2042		16.281	145,700,000	169,945,937
22-MAY	18.500% 14-AUG-2042		16.247	150,000,000	175,291,500
			TOTALS	286,489,900,000	311,054,281,156