

Government Securities Daily Secondary Market Report for 23-May-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
23-MAY	0.000% 18-AUG-2023	11.000	11.470	1,100,000	1,071,895
23-MAY	0.000% 14-SEP-2023	11.400	11.853	20,000,000	19,312,374
23-MAY	0.000% 09-NOV-2023	9.000	9.216	156,300,000	150,012,051
23-MAY	0.000% 23-NOV-2023	8.001	8.160	72,900,000	70,073,667
23-MAY	0.000% 18-JAN-2024	12.054	12.300	10,000,000,000	9,265,605,471
23-MAY	0.000% 14-MAR-2024	11.506	11.628	20,000,000,000	18,293,109,704
23-MAY	0.000% 14-MAR-2024	10.000	10.092	10,900,000	10,082,391
23-MAY	0.000% 09-MAY-2024	11.031	11.052	1,200,000	1,084,620
23-MAY	10.000% 07-SEP-2023		10.501	10,000,000,000	10,188,800,000
23-MAY	10.000% 07-SEP-2023		10.501	30,000,000,000	30,566,400,000
23-MAY	10.000% 07-SEP-2023		9.745	12,000,000,000	12,252,480,000
23-MAY	17.000% 16-JAN-2025		13.100	56,500,000	62,932,525
23-MAY	14.000% 29-MAY-2025		13.933	5,000,000,000	5,337,850,000
23-MAY	14.000% 29-MAY-2025		13.623	5,000,000,000	5,364,600,000
23-MAY	14.000% 29-MAY-2025		12.750	380,000,000	413,493,200
23-MAY	14.000% 29-MAY-2025		11.300	269,300,000	300,032,516
23-MAY	14.000% 29-MAY-2025		13.550	3,000,000,000	3,222,510,000
23-MAY	14.000% 29-MAY-2025		12.213	25,000,000,000	27,441,500,000
23-MAY	14.000% 29-MAY-2025		13.600	1,000,000,000	1,073,310,000
23-MAY	14.000% 29-MAY-2025		12.213	30,000,000,000	32,929,800,000
23-MAY	14.000% 29-MAY-2025		13.923	5,000,000,000	5,338,750,000
23-MAY	16.000% 06-MAY-2027		15.000	500,000	517,105
23-MAY	14.125% 13-JAN-2028		13.790	472,300,000	500,094,855
23-MAY	14.125% 13-JAN-2028		14.030	134,000,000	140,803,180
23-MAY	14.125% 13-JAN-2028		14.000	267,200,000	281,032,944
23-MAY	14.125% 13-JAN-2028		14.030	133,200,000	139,962,564

23-MAY	15.000% 20-MAY-2032		14.470	50,000,000	54,870,500
23-MAY	15.000% 20-MAY-2032		14.500	50,000,000	54,795,000
23-MAY	16.000% 14-MAY-2037		15.800	5,000,000,000	5,435,300,000
23-MAY	16.000% 14-MAY-2037		15.190	120,000,000	134,686,800
23-MAY	16.000% 14-MAY-2037		15.980	5,000,000,000	5,385,000,000
23-MAY	16.000% 14-MAY-2037		15.190	1,651,800,000	1,853,963,802
23-MAY	17.500% 01-NOV-2040		16.200	26,000,000	30,198,945
23-MAY	18.500% 14-AUG-2042		15.800	2,200,000,000	2,637,954,000
23-MAY	18.500% 14-AUG-2042		15.830	2,100,000,000	2,513,721,000
23-MAY	18.500% 14-AUG-2042		16.000	700,000,000	829,843,000
23-MAY	18.500% 14-AUG-2042		16.050	1,000,000,000	1,182,140,000
23-MAY	18.500% 14-AUG-2042		15.800	2,100,000,000	2,518,047,000
23-MAY	18.500% 14-AUG-2042		15.750	1,000,000,000	1,202,500,000
23-MAY	18.500% 14-AUG-2042		16.288	70,000,000	81,648,700
23-MAY	18.500% 14-AUG-2042		16.000	300,000,000	355,647,000
23-MAY	18.500% 14-AUG-2042		16.281	5,000,000,000	5,834,550,000
23-MAY	18.500% 14-AUG-2042		16.250	3,000,000	3,506,730
23-MAY	18.500% 14-AUG-2042		16.238	5,000,000,000	5,848,600,000
			TOTALS	189,346,200,000	199,322,193,539