

Government Securities Daily Secondary Market Report for 26-May-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
26-MAY	0.000% 06-JUL-2023	10.503	11.006	4,100,000	4,052,194
26-MAY	0.000% 31-AUG-2023	8.500	8.769	56,300,000	55,056,333
26-MAY	0.000% 09-NOV-2023	11.001	11.330	45,300,000	43,129,224
26-MAY	0.000% 23-NOV-2023	9.500	9.728	91,200,000	87,096,912
26-MAY	0.000% 23-NOV-2023	9.500	9.728	136,200,000	130,072,362
26-MAY	0.000% 29-FEB-2024	11.160	11.304	277,400,000	255,596,360
26-MAY	0.000% 29-FEB-2024	11.140	11.283	277,400,000	255,632,422
26-MAY	0.000% 23-MAY-2024	11.732	11.736	399,800,000	358,024,898
26-MAY	0.000% 23-MAY-2024	11.600	11.603	500,000,000	448,285,000
26-MAY	0.000% 23-MAY-2024	11.600	11.603	572,000,000	512,838,040
26-MAY	0.000% 23-MAY-2024	11.600	11.603	120,000,000	107,588,400
26-MAY	0.000% 23-MAY-2024	11.600	11.603	130,000,000	116,554,100
26-MAY	0.000% 23-MAY-2024	11.600	11.603	28,000,000	25,103,960
26-MAY	0.000% 23-MAY-2024	11.600	11.603	650,000,000	582,770,500
26-MAY	0.000% 23-MAY-2024	5.134	5.135	400,000,000	380,568,000
26-MAY	14.000% 18-JAN-2024		11.000	30,000,000,000	32,004,450,000
26-MAY	14.875% 10-MAY-2024		12.704	7,000,000,000	7,172,550,000
26-MAY	14.875% 10-MAY-2024		12.704	7,000,000,000	7,172,480,000
26-MAY	13.750% 30-MAY-2024		12.200	79,000,000,000	85,385,570,000
26-MAY	14.000% 01-AUG-2024		12.200	2,000,000,000	2,124,720,000
26-MAY	14.000% 29-MAY-2025		14.274	2,900,000	3,082,584
26-MAY	14.000% 29-MAY-2025		12.000	13,700,000	15,104,661
26-MAY	14.000% 29-MAY-2025		14.273	2,900,000	3,082,584
26-MAY	14.000% 29-MAY-2025		14.273	2,900,000	3,082,584
26-MAY	14.000% 29-MAY-2025		13.999	658,000,000	702,493,960

26-MAY	14.000% 29-MAY-2025		13.500	20,000,000,000	21,524,000,000
26-MAY	14.125% 13-JAN-2028		14.200	2,000,000,000	2,092,560,000
26-MAY	14.125% 13-JAN-2028		14.600	1,000,000,000	1,033,110,000
26-MAY	14.125% 13-JAN-2028		14.750	1,629,200,000	1,675,208,608
26-MAY	14.125% 13-JAN-2028		14.850	100,000,000	102,502,000
26-MAY	14.125% 13-JAN-2028		14.660	5,000,000,000	5,155,800,000
26-MAY	14.125% 13-JAN-2028		14.750	3,000,000,000	3,084,720,000
26-MAY	14.125% 13-JAN-2028		16.000	100,000,000	98,879,000
26-MAY	14.125% 13-JAN-2028		14.200	1,000,000,000	1,046,280,000
26-MAY	14.125% 13-JAN-2028		14.600	3,000,000,000	3,099,330,000
26-MAY	14.125% 13-JAN-2028		14.750	1,629,200,000	1,675,192,316
26-MAY	14.250% 23-AUG-2029		14.840	113,000,000	114,028,300
26-MAY	14.250% 23-AUG-2029		14.840	223,000,000	225,029,300
26-MAY	14.250% 23-AUG-2029		14.000	191,800,000	200,026,302
26-MAY	14.250% 23-AUG-2029		14.840	2,000,000	2,018,200
26-MAY	14.250% 23-AUG-2029		15.250	10,000,000,000	9,931,600,000
26-MAY	14.250% 23-AUG-2029		14.800	4,464,000,000	4,511,630,880
26-MAY	14.250% 23-AUG-2029		14.900	2,000,000,000	2,013,480,000
26-MAY	16.000% 14-NOV-2030		14.850	385,000,000	404,792,850
26-MAY	16.000% 14-NOV-2030		14.850	535,000,000	562,504,350
26-MAY	16.000% 14-NOV-2030		14.850	40,000,000	42,056,400
26-MAY	16.000% 14-NOV-2030		14.850	2,930,000,000	3,080,631,300
26-MAY	16.000% 14-NOV-2030		14.850	110,000,000	115,655,100
26-MAY	17.000% 03-APR-2031		16.100	900,000,000	953,010,000
26-MAY	17.000% 03-APR-2031		15.417	30,000,000,000	32,710,200,000
26-MAY	17.000% 03-APR-2031		16.100	900,000,000	953,001,000
26-MAY	16.375% 04-MAR-2032		15.467	30,000,000,000	32,223,900,000
26-MAY	15.000% 20-MAY-2032		15.200	1,000,000,000	1,062,790,000
26-MAY	15.000% 20-MAY-2032		15.700	6,677,600,000	6,939,762,576
26-MAY	15.000% 20-MAY-2032		15.200	5,000,000,000	5,313,950,000

26-MAY	15.000% 20-MAY-2032		15.700	6,677,600,000	6,939,695,800
26-MAY	15.000% 20-MAY-2032		14.600	96,200,000	105,064,830
26-MAY	14.250% 22-JUN-2034		15.005	90,000,000	91,304,100
26-MAY	14.250% 22-JUN-2034		15.567	25,400,000	25,047,448
26-MAY	16.250% 08-NOV-2035		16.250	900,000,000	900,387,000
26-MAY	16.250% 08-NOV-2035		15.800	1,021,500,000	1,046,679,975
26-MAY	16.250% 08-NOV-2035		15.800	1,021,500,000	1,046,669,760
26-MAY	16.000% 14-MAY-2037		15.500	13,600,000	15,035,344
26-MAY	16.000% 14-MAY-2037		16.900	500,000,000	514,740,000
26-MAY	16.000% 14-MAY-2037		15.700	1,000,000,000	1,094,080,000
26-MAY	16.000% 14-MAY-2037		15.200	105,000,000	117,930,750
26-MAY	16.000% 14-MAY-2037		16.285	1,195,600,000	1,269,380,476
26-MAY	16.000% 14-MAY-2037		15.700	1,000,000,000	1,094,080,000
26-MAY	16.000% 14-MAY-2037		15.232	180,000,000	201,823,200
26-MAY	16.000% 14-MAY-2037		15.750	5,800,000,000	6,329,192,000
26-MAY	16.000% 14-MAY-2037		15.200	208,000,000	233,615,200
26-MAY	16.000% 14-MAY-2037		15.200	82,000,000	92,098,300
26-MAY	16.000% 14-MAY-2037		15.200	885,000,000	993,987,750
26-MAY	16.000% 14-MAY-2037		15.230	1,455,000,000	1,631,593,350
26-MAY	16.000% 14-MAY-2037		15.200	58,000,000	65,142,700
26-MAY	16.000% 14-MAY-2037		15.200	66,000,000	74,127,900
26-MAY	16.000% 14-MAY-2037		16.285	1,195,600,000	1,269,368,520
26-MAY	16.000% 14-MAY-2037		15.200	51,000,000	57,280,650
26-MAY	16.000% 14-MAY-2037		16.200	5,800,000,000	6,184,598,000
26-MAY	16.000% 14-MAY-2037		15.650	1,000,000,000	1,096,920,000
26-MAY	17.500% 01-NOV-2040		15.900	30,000,000	32,825,100
26-MAY	17.500% 01-NOV-2040		16.000	30,000,000	32,636,100
26-MAY	17.500% 01-NOV-2040		16.500	19,000,000	20,088,510
26-MAY	17.500% 01-NOV-2040		16.000	15,000,000,000	16,318,050,000
26-MAY	17.500% 01-NOV-2040		16.150	3,000,000,000	3,235,590,000
26-MAY	17.500% 01-NOV-2040		15.390	380,000,000	428,393,000
26-MAY	17.500% 01-NOV-2040		16.000	2,991,400,000	3,254,254,318
26-MAY	17.500% 01-NOV-2040		15.500	3,500,000	3,920,105

26-MAY	17.500% 01-NOV-2040		15.900	100,000,000	109,417,000
26-MAY	17.500% 01-NOV-2040		15.900	914,000,000	1,000,071,380
26-MAY	17.500% 01-NOV-2040		16.020	1,000,000,000	1,086,620,000
26-MAY	17.500% 01-NOV-2040		14.700	51,100,000	60,043,522
26-MAY	17.500% 01-NOV-2040		15.390	82,000,000	92,442,700
26-MAY	17.500% 01-NOV-2040		15.800	1,000,000	1,100,540
26-MAY	17.500% 01-NOV-2040		16.000	2,991,400,000	3,254,224,404
26-MAY	17.500% 01-NOV-2040		16.020	3,000,000,000	3,259,860,000
26-MAY	17.750% 08-MAY-2042		16.900	5,800,000	6,575,460
26-MAY	18.500% 14-AUG-2042		15.700	12,400,000	14,972,559
26-MAY	18.500% 14-AUG-2042		15.750	40,000,000	48,160,400
26-MAY	18.500% 14-AUG-2042		15.750	10,000,000	12,040,100
26-MAY	18.500% 14-AUG-2042		15.750	600,000,000	722,406,000
26-MAY	18.500% 14-AUG-2042		15.750	150,000,000	180,601,500
26-MAY	18.500% 14-AUG-2042		15.750	1,000,000,000	1,204,010,000
26-MAY	18.500% 14-AUG-2042		16.240	5,000,000,000	5,855,350,000
26-MAY	18.500% 14-AUG-2042		15.900	10,700,000	12,773,125
26-MAY	18.500% 14-AUG-2042		15.750	900,000,000	1,083,609,000
26-MAY	18.500% 14-AUG-2042		16.250	120,000,000	140,450,400
26-MAY	18.500% 14-AUG-2042		15.900	1,700,000,000	2,029,375,000
26-MAY	18.500% 14-AUG-2042		16.300	1,000,000,000	1,167,150,000
26-MAY	18.500% 14-AUG-2042		15.750	2,500,000,000	3,010,025,000
26-MAY	18.500% 14-AUG-2042		15.500	15,000,000	18,322,050
26-MAY	18.500% 14-AUG-2042		16.250	7,748,300,000	9,068,765,286
26-MAY	18.500% 14-AUG-2042		16.250	14,000,000,000	16,385,880,000
26-MAY	18.500% 14-AUG-2042		16.250	15,000,000,000	17,556,300,000
26-MAY	18.500% 14-AUG-2042		16.008	98,000,000	116,276,020
26-MAY	18.500% 14-AUG-2042		15.468	15,000,000	18,356,250
26-MAY	18.500% 14-AUG-2042		16.240	20,000,000	23,421,400
26-MAY	18.500% 14-AUG-2042		15.750	500,000,000	602,005,000
26-MAY	18.500% 14-AUG-2042		16.250	1,000,000,000	1,170,420,000

26-MAY	18.500% 14-AUG-2042		16.250	6,000,000,000	7,022,520,000
26-MAY	18.500% 14-AUG-2042		16.250	2,000,000,000	2,340,840,000
26-MAY	18.500% 14-AUG-2042		16.500	4,400,000	5,078,754
26-MAY	18.500% 14-AUG-2042		16.297	1,000,000,000	1,167,350,000
26-MAY	18.500% 14-AUG-2042		15.750	1,500,000,000	1,806,015,000
26-MAY	18.500% 14-AUG-2042		16.245	510,000,000	597,077,400
26-MAY	18.500% 14-AUG-2042		15.770	1,000,000,000	1,202,630,000
26-MAY	18.500% 14-AUG-2042		15.750	3,000,000,000	3,612,030,000
26-MAY	18.500% 14-AUG-2042		15.900	1,300,000,000	1,551,875,000
26-MAY	18.500% 14-AUG-2042		16.250	7,748,300,000	9,068,687,803
26-MAY	18.500% 14-AUG-2042		16.250	14,000,000,000	16,385,740,000
26-MAY	18.500% 14-AUG-2042		15.750	1,000,000,000	1,204,010,000
26-MAY	18.500% 14-AUG-2042		15.750	300,000,000	361,203,000
26-MAY	18.500% 14-AUG-2042		15.780	1,000,000,000	1,201,940,000
26-MAY	18.500% 14-AUG-2042		15.777	1,000,000,000	1,202,150,000
26-MAY	18.500% 14-AUG-2042		16.250	1,530,000,000	1,790,742,600
26-MAY	18.500% 14-AUG-2042		16.250	35,000,000	40,965,000
26-MAY	18.500% 14-AUG-2042		16.250	15,000,000,000	17,556,150,000
26-MAY	18.500% 14-AUG-2042		15.770	6,000,000,000	7,215,780,000
			TOTALS	438,691,200,000	480,356,042,399