

Government Securities Daily Secondary Market Report for 05-May-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
05-MAY	0.000% 25-APR-2024	12.781	12.800	500,000	444,580
05-MAY	0.000% 25-APR-2024	12.501	12.520	1,000,000,000	891,320,000
05-MAY	0.000% 25-APR-2024	12.500	12.519	1,000,000,000	891,330,000
05-MAY	0.000% 12-OCT-2023	10.900	11.235	10,000,000,000	9,544,000,000
05-MAY	0.000% 09-NOV-2023	10.501	10.768	425,000,000	403,193,250
05-MAY	0.000% 28-SEP-2023	10.232	10.549	1,000,000,000	960,680,000
05-MAY	0.000% 28-SEP-2023	10.230	10.546	1,000,000,000	960,690,000
05-MAY	0.000% 12-OCT-2023	10.203	10.496	1,000,000,000	957,190,000
05-MAY	0.000% 12-OCT-2023	10.200	10.494	1,000,000,000	957,200,000
05-MAY	0.000% 26-OCT-2023	10.212	10.485	2,000,000,000	1,907,160,000
05-MAY	0.000% 26-OCT-2023	10.209	10.482	2,000,000,000	1,907,180,000
05-MAY	0.000% 26-OCT-2023	9.501	9.738	1,600,000	1,530,672
05-MAY	0.000% 09-NOV-2023	9.500	9.719	27,300,000	26,026,455
05-MAY	0.000% 26-OCT-2023	9.270	9.495	34,500,000	33,039,960
05-MAY	0.000% 31-AUG-2023	8.999	9.276	63,800,000	61,996,374
05-MAY	0.000% 09-NOV-2023	8.999	9.196	68,100,000	65,083,170
05-MAY	18.500% 14-AUG-2042		16.092	300,000,000	344,751,000
05-MAY	18.500% 14-AUG-2042		16.653	45,000,000	50,076,900

05-MAY	18.500% 14-AUG-2042		15.776	20,000,000	23,411,400
05-MAY	18.500% 14-AUG-2042		16.000	130,000,000	150,184,950
05-MAY	18.500% 14-AUG-2042		15.980	866,300,000	1,002,005,895
05-MAY	18.500% 14-AUG-2042		16.173	1,000,000,000	1,143,750,000
05-MAY	18.500% 14-AUG-2042		15.690	1,000,000,000	1,176,500,000
05-MAY	18.500% 14-AUG-2042		16.132	131,000,000	150,184,950
05-MAY	14.000% 08-AUG-2024		11.540	5,000,000,000	5,232,400,000
05-MAY	14.000% 08-AUG-2024		11.549	5,039,800,000	5,273,445,128
05-MAY	14.000% 08-AUG-2024		11.548	5,039,800,000	5,273,495,526
05-MAY	10.000% 07-SEP-2023		7.822	59,000,000	59,794,140
05-MAY	17.750% 08-MAY-2042		16.642	9,900,000	11,061,072
05-MAY	16.000% 14-MAY-2037		15.934	1,683,200,000	1,770,995,712
05-MAY	16.000% 14-MAY-2037		15.659	40,000,000	42,709,600
05-MAY	16.000% 14-MAY-2037		15.424	230,000,000	248,712,800
05-MAY	16.000% 14-MAY-2037		15.562	500,000,000	536,650,000
05-MAY	16.000% 14-MAY-2037		15.881	500,000,000	527,570,000
05-MAY	16.000% 14-MAY-2037		15.424	10,000,000	10,813,600
05-MAY	16.000% 14-MAY-2037		15.934	1,683,200,000	1,770,978,880
05-MAY	15.000% 20-MAY-2032		14.879	128,000,000	134,585,600
05-MAY	15.000% 20-MAY-2032		14.831	70,000,000	73,769,500

05-MAY	15.000% 20-MAY-2032		14.831	990,000,000	1,043,311,500
05-MAY	15.000% 20-MAY-2032		14.880	624,000,000	656,104,800
05-MAY	15.000% 20-MAY-2032		14.880	149,000,000	156,666,050
05-MAY	15.000% 20-MAY-2032		15.073	5,000,000,000	5,209,700,000
05-MAY	15.000% 20-MAY-2032		14.879	322,000,000	338,566,900
05-MAY	15.000% 20-MAY-2032		14.831	1,270,000,000	1,338,389,500
05-MAY	15.000% 20-MAY-2032		14.880	40,000,000	42,058,000
05-MAY	15.000% 20-MAY-2032		15.315	5,000,000,000	5,151,200,000
05-MAY	15.000% 20-MAY-2032		15.363	7,590,800,000	7,802,811,044
05-MAY	15.000% 20-MAY-2032		15.363	7,590,800,000	7,802,735,136
05-MAY	15.000% 20-MAY-2032		14.831	210,000,000	221,308,500
05-MAY	17.500% 01-NOV-2040		15.961	3,400,000,000	3,897,964,000
05-MAY	17.500% 01-NOV-2040		15.961	800,000,000	917,168,000
05-MAY	17.500% 01-NOV-2040		15.961	2,700,000,000	3,095,442,000
05-MAY	17.500% 01-NOV-2040		16.010	3,500,000,000	4,001,970,000
05-MAY	16.250% 08-NOV-2035		15.219	40,000,000	44,384,400
05-MAY	16.000% 14-NOV-2030		15.368	11,200,000,000	12,090,960,000
05-MAY	16.000% 14-NOV-2030		15.368	11,200,000,000	12,090,960,000
05-MAY	14.250% 22-JUN-2034		16.626	57,000,000	51,875,700
05-MAY	16.375% 04-MAR-2032		15.223	30,000,000,000	31,753,200,000

05-MAY	16.625% 27-AUG-2026		13.858	5,000,000	5,415,490
05-MAY	14.125% 13-JAN-2028		14.485	400,000,000	404,680,000
05-MAY	17.000% 03-APR-2031		16.947	30,000,000,000	32,313,900,000
05-MAY	19.500% 18-DEC-2025		13.270	4,000,000,000	4,750,800,000
05-MAY	14.250% 23-AUG-2029		16.193	43,500,000	40,540,260
05-MAY	14.000% 01-AUG-2024		13.140	679,000,000	698,589,150
05-MAY	14.000% 18-JAN-2024		9.750	20,000,000,000	21,137,200,000
			TOTALS	190,917,100,000	201,633,811,544