

Government Securities Daily Secondary Market Report for 02-May-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
02-MAY	0.000% 11-APR-2024	12.250	12.289	1,033,200,000	925,984,836
02-MAY	0.000% 17-AUG-2023	11.499	11.974	3,200,000	3,095,648
02-MAY	0.000% 14-MAR-2024	11.022	11.100	54,800,000	50,012,440
02-MAY	0.000% 29-JUN-2023	10.499	10.974	5,600,000	5,508,104
02-MAY	0.000% 14-MAR-2024	10.000	10.064	145,700,000	134,057,113
02-MAY	0.000% 14-MAR-2024	10.000	10.064	543,400,000	499,976,906
02-MAY	0.000% 26-OCT-2023	9.500	9.733	370,400,000	354,087,584
02-MAY	0.000% 26-OCT-2023	9.500	9.733	83,700,000	80,013,852
02-MAY	0.000% 26-OCT-2023	9.500	9.733	261,500,000	249,983,540
02-MAY	17.500% 01-NOV-2040		16.043	25,000,000,000	28,533,500,000
02-MAY	14.000% 29-MAY-2025		11.753	300,000,000	325,482,000
02-MAY	14.000% 29-MAY-2025		12.038	25,000,000,000	26,985,750,000
02-MAY	14.000% 29-MAY-2025		11.285	17,400,000	19,037,166
02-MAY	14.000% 29-MAY-2025		12.971	287,000,000	304,693,550
02-MAY	14.000% 29-MAY-2025		12.038	25,000,000,000	26,985,750,000
02-MAY	14.000% 29-MAY-2025		12.038	25,000,000,000	26,985,750,000
02-MAY	15.000% 20-MAY-2032		15.099	30,000,000	31,219,800
02-MAY	15.000% 20-MAY-2032		15.390	7,938,800,000	8,150,210,244
02-MAY	15.000% 20-MAY-2032		15.390	7,938,800,000	8,150,289,632
02-MAY	16.000% 14-MAY-2037		15.539	150,000,000	161,194,500
02-MAY	16.000% 14-MAY-2037		15.586	25,000,000	26,798,750
02-MAY	10.000% 07-SEP-2023		7.853	25,000,000,000	25,333,250,000
02-MAY	10.000% 07-SEP-2023		7.853	25,000,000,000	25,333,250,000
02-MAY	18.500% 14-AUG-2042		16.680	2,700,000	3,000,078
02-MAY	18.500% 14-AUG-2042		16.680	4,200,000,000	4,666,788,000

02-MAY	18.500% 14-AUG-2042		16.451	2,100,000,000	2,363,860,603
02-MAY	18.500% 14-AUG-2042		16.451	2,100,000,000	2,363,860,603
02-MAY	18.500% 14-AUG-2042		15.797	200,000,000	233,816,000
02-MAY	18.500% 14-AUG-2042		16.420	3,000,000,000	3,382,901,038
02-MAY	18.500% 14-AUG-2042		16.680	4,200,000,000	4,666,746,000
02-MAY	18.500% 14-AUG-2042		16.099	100,000,000	114,867,000
02-MAY	18.500% 14-AUG-2042		16.602	4,000,000	4,464,069
02-MAY	18.500% 14-AUG-2042		16.486	62,000,000	69,650,800
02-MAY	17.500% 01-NOV-2040		16.468	127,000,000	141,638,020
02-MAY	17.500% 01-NOV-2040		16.323	10,000,000,000	11,240,300,000
02-MAY	17.500% 01-NOV-2040		16.043	25,000,000,000	28,533,500,000
02-MAY	16.000% 14-NOV-2030		15.591	3,500,000,000	3,743,425,000
02-MAY	16.000% 14-NOV-2030		15.398	3,000,000,000	3,234,570,000
02-MAY	16.000% 14-NOV-2030		15.398	3,000,000,000	3,234,600,000
02-MAY	16.375% 04-MAR-2032		14.184	10,800,000	12,013,920
02-MAY	14.125% 13-JAN-2028		13.601	57,600,000	60,021,504
02-MAY	14.250% 23-AUG-2029		14.254	100,000,000	100,780,000
02-MAY	17.000% 03-APR-2031		16.923	600,000,000	646,896,000
			TOTALS	230,552,600,000	248,446,594,300
			Today's total	461,105,200,000	496,893,188,600