

Government Securities Daily Secondary Market Report for 18-May-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
18-MAY	0.000% 20-JUL-2023	11.000	11.513	10,000,000	9,813,675
18-MAY	0.000% 03-AUG-2023	11.000	11.488	30,000,000	29,319,624
18-MAY	0.000% 17-AUG-2023	11.000	11.463	10,000,000	9,733,074
18-MAY	0.000% 31-AUG-2023	9.257	9.567	8,200,000	7,987,292
18-MAY	0.000% 09-NOV-2023	10.650	10.945	1,000,000	951,420
18-MAY	0.000% 09-NOV-2023	9.001	9.212	104,400,000	100,080,972
18-MAY	0.000% 14-MAR-2024	10.200	10.289	12,000,000	11,068,920
18-MAY	0.000% 14-MAR-2024	10.200	10.289	12,800,000	11,806,848
18-MAY	0.000% 14-MAR-2024	10.200	10.289	12,800,000	11,806,848
18-MAY	0.000% 14-MAR-2024	10.000	10.085	43,300,000	40,001,406
18-MAY	0.000% 09-MAY-2024	12.100	12.115	500,000	447,090
18-MAY	0.000% 09-MAY-2024	12.050	12.065	1,462,100,000	1,307,950,797
18-MAY	10.000% 07-SEP-2023		9.790	12,000,000,000	12,234,840,000
18-MAY	14.000% 18-JAN-2024		11.510	17,000,000,000	18,037,420,000
18-MAY	14.000% 18-JAN-2024		11.510	17,000,000,000	18,037,420,000
18-MAY	14.875% 10-MAY-2024		12.800	7,000,000,000	7,147,000,000
18-MAY	14.000% 08-AUG-2024		12.551	1,000,000,000	1,053,240,000
18-MAY	14.875% 25-SEP-2024		13.077	20,000,000,000	20,835,200,000
18-MAY	14.000% 29-MAY-2025		12.203	30,000,000,000	32,881,500,000
18-MAY	14.000% 29-MAY-2025		12.203	25,000,000,000	27,401,250,000
18-MAY	16.625% 27-AUG-2026		14.500	5,000,000	5,442,633
18-MAY	16.000% 06-MAY-2027		14.700	25,000,000,000	26,028,250,000
18-MAY	16.000% 06-MAY-2027		14.700	25,000,000,000	26,028,250,000
18-MAY	14.125% 13-JAN-2028		15.000	25,000,000,000	25,423,500,000
18-MAY	14.125% 13-JAN-2028		15.000	25,000,000,000	25,423,500,000
18-MAY	14.125% 13-JAN-2028		14.750	5,000,000,000	5,125,100,000

18-MAY	14.125% 13-JAN-2028		15.222	30,000,000,000	30,294,600,000
18-MAY	14.125% 13-JAN-2028		15.000	1,000,000,000	1,016,940,000
18-MAY	14.125% 13-JAN-2028		14.750	10,000,000,000	10,250,200,000
18-MAY	14.125% 13-JAN-2028		15.000	1,000,000,000	1,016,940,000
18-MAY	14.125% 13-JAN-2028		14.750	4,000,000,000	4,100,080,000
18-MAY	14.125% 13-JAN-2028		14.750	300,000,000	307,506,000
18-MAY	14.125% 13-JAN-2028		14.750	3,000,000,000	3,075,060,000
18-MAY	14.250% 23-AUG-2029		15.361	1,057,100,000	1,041,994,041
18-MAY	14.250% 23-AUG-2029		15.350	89,200,000	87,961,012
18-MAY	16.000% 14-NOV-2030		15.700	3,000,000,000	3,269,370,000
18-MAY	16.000% 14-NOV-2030		15.700	3,000,000,000	3,269,340,000
18-MAY	17.000% 03-APR-2031		15.260	150,000,000	164,134,500
18-MAY	15.000% 20-MAY-2032		15.600	100,000,000	104,046,000
18-MAY	15.000% 20-MAY-2032		15.701	6,804,000,000	7,047,379,080
18-MAY	15.000% 20-MAY-2032		15.701	6,804,000,000	7,047,311,040
18-MAY	15.000% 20-MAY-2032		15.250	1,136,000,000	1,200,729,280
18-MAY	14.250% 22-JUN-2034		16.910	400,000,000	368,000,000
18-MAY	16.250% 08-NOV-2035		16.057	20,000,000,000	21,765,400,000
18-MAY	16.250% 08-NOV-2035		16.250	70,000,000	75,460,700
18-MAY	16.250% 08-NOV-2035		16.240	70,000,000	75,497,100
18-MAY	16.000% 14-MAY-2037		16.000	10,000,000	10,736,300
18-MAY	16.000% 14-MAY-2037		16.400	5,000,000	5,259,500
18-MAY	16.000% 14-MAY-2037		16.000	70,000,000	75,154,100
18-MAY	16.000% 14-MAY-2037		16.400	24,000,000	25,245,600
18-MAY	16.000% 14-MAY-2037		16.208	1,058,400,000	1,124,243,064
18-MAY	16.000% 14-MAY-2037		15.750	650,000,000	706,946,500
18-MAY	17.500% 01-NOV-2040		16.008	8,600,000	10,070,084
18-MAY	17.500% 01-NOV-2040		17.000	45,000,000	50,027,850

18-MAY	17.500% 01-NOV-2040		16.000	3,000,000,000	3,514,290,000
18-MAY	17.500% 01-NOV-2040		15.668	245,000,000	292,184,550
18-MAY	17.500% 01-NOV-2040		16.000	3,000,000,000	3,514,320,000
18-MAY	18.500% 14-AUG-2042		16.250	24,000,000	27,993,840
18-MAY	18.500% 14-AUG-2042		16.150	4,000,000,000	4,691,960,000
18-MAY	18.500% 14-AUG-2042		16.250	77,200,000	90,046,852
18-MAY	18.500% 14-AUG-2042		16.250	1,300,000,000	1,516,333,000
18-MAY	18.500% 14-AUG-2042		16.250	107,000,000	124,805,870
18-MAY	18.500% 14-AUG-2042		16.250	15,000,000	17,496,150
18-MAY	18.500% 14-AUG-2042		15.750	3,689,200,000	4,427,040,000
18-MAY	18.500% 14-AUG-2042		16.250	37,000,000	43,157,170
18-MAY	18.500% 14-AUG-2042		16.100	200,000,000	235,260,000
18-MAY	18.500% 14-AUG-2042		15.750	16,700,000	20,040,000
18-MAY	18.500% 14-AUG-2042		16.400	2,600,000,000	3,007,316,000
18-MAY	18.500% 14-AUG-2042		15.807	41,800,000	49,995,308
18-MAY	18.500% 14-AUG-2042		16.250	5,000,000,000	5,832,050,000
18-MAY	18.500% 14-AUG-2042		16.250	173,300,000	202,138,853
18-MAY	18.500% 14-AUG-2042		16.250	27,000,000	31,493,070
18-MAY	18.500% 14-AUG-2042		16.250	50,000,000	58,320,500
18-MAY	18.500% 14-AUG-2042		16.250	1,000,000,000	1,166,410,000
18-MAY	18.500% 14-AUG-2042		16.050	1,441,500,000	1,700,444,000
18-MAY	18.500% 14-AUG-2042		16.250	25,800,000	30,093,378
18-MAY	18.500% 14-AUG-2042		16.250	400,000,000	466,564,000
18-MAY	18.500% 14-AUG-2042		16.200	2,950,000,000	3,450,585,500
18-MAY	18.500% 14-AUG-2042		16.250	100,000,000	116,641,000
18-MAY	18.500% 14-AUG-2042		16.250	5,000,000,000	5,832,050,000
18-MAY	18.500% 14-AUG-2042		15.750	3,689,200,000	4,427,003,108
18-MAY	18.500% 14-AUG-2042		16.250	602,700,000	702,995,307

18-MAY	18.500% 14-AUG-2042		16.130	2,000,000,000	2,348,620,000
18-MAY	18.500% 14-AUG-2042		16.050	60,000,000	70,778,400
18-MAY	18.500% 14-AUG-2042		16.250	40,000,000	46,656,400
18-MAY	18.500% 14-AUG-2042		16.250	646,000,000	753,500,860
18-MAY	18.500% 14-AUG-2042		16.250	25,700,000	29,976,737
18-MAY	18.500% 14-AUG-2042		16.250	90,000,000	104,976,900
18-MAY	18.500% 14-AUG-2042		16.250	1,400,000,000	1,632,974,000
			TOTALS	372,637,500,000	395,365,023,103