

## Government Securities Daily Secondary Market Report for 30-May-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
30-MAY	0.000% 27-JUL-2023	9.999	10.429	10,200,000	10,040,472
30-MAY	0.000% 24-AUG-2023	11.000	11.471	6,000,000	5,848,422
30-MAY	0.000% 31-AUG-2023	10.109	10.496	78,500,000	76,528,865
30-MAY	0.000% 31-AUG-2023	10.001	10.380	574,300,000	560,028,645
30-MAY	0.000% 23-NOV-2023	9.500	9.733	292,900,000	280,000,684
30-MAY	0.000% 04-JAN-2024	11.999	12.285	10,000,000,000	9,328,400,000
30-MAY	0.000% 11-APR-2024	11.599	11.685	745,500,000	677,271,840
30-MAY	0.000% 09-MAY-2024	12.100	12.138	10,000,000,000	8,973,700,000
30-MAY	0.000% 09-MAY-2024	11.000	11.032	11,100,000	10,054,602
30-MAY	0.000% 09-MAY-2024	11.000	11.032	441,600,000	400,010,112
30-MAY	0.000% 23-MAY-2024	11.400	11.410	500,000,000	449,590,000
30-MAY	10.000% 07-SEP-2023		10.484	10,000,000,000	10,209,320,000
30-MAY	10.000% 07-SEP-2023		10.484	30,000,000,000	30,627,950,000
30-MAY	14.000% 08-AUG-2024		11.500	20,000,000	21,381,800
30-MAY	14.125% 13-JAN-2028		14.000	5,200,000	5,483,452
30-MAY	14.125% 13-JAN-2028		14.600	970,000,000	1,003,668,700
30-MAY	14.125% 13-JAN-2028		14.300	100,000,000	104,455,000
30-MAY	14.125% 13-JAN-2028		14.071	95,000,000	99,955,200
30-MAY	14.250% 23-AUG-2029		14.500	146,500,000	150,039,440
30-MAY	16.000% 14-NOV-2030		14.800	2,200,000,000	2,321,792,000
30-MAY	17.000% 03-APR-2031		15.193	25,000,000,000	27,568,500,000
30-MAY	17.000% 03-APR-2031		15.190	25,000,000,000	27,571,750,000
30-MAY	17.000% 03-APR-2031		15.100	2,700,000,000	2,989,386,000
30-MAY	17.000% 03-APR-2031		14.800	1,550,000,000	1,738,635,000
30-MAY	17.000% 03-APR-2031		14.570	90,000,000	101,970,900
30-MAY	16.375% 04-MAR-2032		15.303	25,000,000,000	27,098,000,000

30-MAY	16.375% 04-MAR-2032		15.300	25,000,000,000	27,101,500,000
30-MAY	15.000% 20-MAY-2032		14.800	110,700,000	119,990,000
30-MAY	15.000% 20-MAY-2032		14.500	254,900,000	280,098,000
30-MAY	15.000% 20-MAY-2032		14.750	31,300,000	34,004,007
30-MAY	14.250% 22-JUN-2034		14.910	29,000,000	29,610,740
30-MAY	16.250% 08-NOV-2035		16.247	900,000,000	902,079,000
30-MAY	16.250% 08-NOV-2035		15.403	900,000,000	943,668,000
30-MAY	16.250% 08-NOV-2035		16.000	25,000,000	25,387,207
30-MAY	16.250% 08-NOV-2035		15.600	40,000,000	41,497,200
30-MAY	16.250% 08-NOV-2035		15.400	1,000,000,000	1,048,690,000
30-MAY	16.250% 08-NOV-2035		15.410	46,000,000	48,213,520
30-MAY	16.000% 14-MAY-2037		15.808	55,000,000,000	59,938,450,000
30-MAY	16.000% 14-MAY-2037		15.330	1,062,000,000	1,186,540,740
30-MAY	16.000% 14-MAY-2037		15.300	1,762,000,000	1,971,748,480
30-MAY	16.000% 14-MAY-2037		15.400	673,800,000	750,053,946
30-MAY	16.000% 14-MAY-2037		15.750	20,000,000	21,861,200
30-MAY	16.000% 14-MAY-2037		15.000	35,000,000	39,793,600
30-MAY	16.000% 14-MAY-2037		15.600	30,000,000	33,048,000
30-MAY	16.000% 14-MAY-2037		13.866	1,000,000,000	1,209,470,000
30-MAY	16.000% 14-MAY-2037		15.330	700,000,000	782,089,000
30-MAY	16.000% 14-MAY-2037		15.300	1,762,000,000	1,971,748,480
30-MAY	17.500% 01-NOV-2040		16.000	5,000,000,000	5,448,550,000
30-MAY	17.500% 01-NOV-2040		16.010	5,000,000,000	5,445,400,000
30-MAY	17.500% 01-NOV-2040		16.050	6,000,000,000	6,519,480,000
30-MAY	17.500% 01-NOV-2040		15.750	3,100,000	3,427,329
30-MAY	17.500% 01-NOV-2040		15.750	1,000,000	1,105,590
30-MAY	17.500% 01-NOV-2040		16.200	39,200,000	42,230,160
30-MAY	17.500% 01-NOV-2040		16.000	26,154,400,000	28,500,711,224

30-MAY	17.500% 01-NOV-2040		16.350	60,000,000	64,088,400
30-MAY	17.500% 01-NOV-2040		16.150	5,000,000,000	5,401,900,000
30-MAY	17.500% 01-NOV-2040		16.850	80,800,000	83,919,688
30-MAY	17.500% 01-NOV-2040		16.350	4,711,500,000	5,032,563,842
30-MAY	17.500% 01-NOV-2040		15.500	50,000,000	56,093,500
30-MAY	17.500% 01-NOV-2040		14.700	32,600,000	38,365,310
30-MAY	17.500% 01-NOV-2040		16.020	20,000,000,000	21,769,200,000
30-MAY	17.500% 01-NOV-2040		15.533	20,000,000	22,394,200
30-MAY	17.500% 01-NOV-2040		16.800	55,000,000	57,282,500
30-MAY	17.500% 01-NOV-2040		16.170	20,000,000,000	21,582,800,000
30-MAY	18.500% 14-AUG-2042		16.010	3,000,000,000	3,564,990,000
30-MAY	18.500% 14-AUG-2042		16.000	3,000,000,000	3,567,000,000
30-MAY	18.500% 14-AUG-2042		16.600	45,400,000	52,206,822
30-MAY	18.500% 14-AUG-2042		16.200	20,000,000	23,514,200
30-MAY	18.500% 14-AUG-2042		16.000	6,300,000,000	7,490,700,000
30-MAY	18.500% 14-AUG-2042		15.500	50,000,000	61,174,000
30-MAY	18.500% 14-AUG-2042		16.000	1,920,000,000	2,282,880,000
30-MAY	18.500% 14-AUG-2042		15.710	2,699,000,000	3,262,505,530
30-MAY	18.500% 14-AUG-2042		16.250	3,000,000,000	3,517,290,000
30-MAY	18.500% 14-AUG-2042		15.930	33,000,000	39,393,750
30-MAY	18.500% 14-AUG-2042		15.730	1,200,000,000	1,448,880,000
30-MAY	18.500% 14-AUG-2042		15.500	50,000,000	61,174,000
30-MAY	18.500% 14-AUG-2042		15.750	1,500,000,000	1,809,030,000
30-MAY	18.500% 14-AUG-2042		16.200	51,800,000	60,901,778
30-MAY	18.500% 14-AUG-2042		15.700	1,200,000,000	1,451,364,000
30-MAY	18.500% 14-AUG-2042		16.000	3,220,000,000	3,828,580,000
30-MAY	18.500% 14-AUG-2042		16.000	5,000,000,000	5,945,000,000
30-MAY	18.500% 14-AUG-2042		15.659	100,000,000	121,232,000

30-MAY	18.500% 14-AUG-2042		15.659	15,000,000	18,184,800
			<b>TOTALS</b>	<b>360,530,300,000</b>	<b>389,538,814,877</b>