

Government Securities Daily Secondary Market Report for 01-Mar-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
01-MAR	0.000% 31-AUG-2023	9.499	9.724	94,400,000	90,108,576
01-MAR	0.000% 07-DEC-2023	10.999	11.136	77,000,000	70,988,610
01-MAR	0.000% 16-FEB-2024	12.200	12.226	1,000,000,000	894,730,000
01-MAR	0.000% 16-FEB-2024	11.700	11.723	30,000,000	26,958,300
01-MAR	11.000% 13-APR-2023		9.999	20,000,000,000	20,858,200,000
01-MAR	14.000% 18-JAN-2024		12.541	200,000,000	205,459,894
01-MAR	14.000% 01-AUG-2024		13.328	200,000,000	203,713,893
01-MAR	17.000% 16-JAN-2025		12.160	20,000,000,000	21,964,200,000
01-MAR	14.000% 29-MAY-2025		13.000	4,000,000,000	4,212,280,000
01-MAR	14.125% 13-JAN-2028		14.800	50,000,000	49,628,000
01-MAR	14.250% 22-JUN-2034		15.650	9,000,000	8,529,210
01-MAR	14.250% 22-JUN-2034		15.650	9,000,000	8,529,210
01-MAR	14.250% 22-JUN-2034		15.057	9,000,000	8,799,210
01-MAR	16.250% 08-NOV-2035		15.365	10,000,000	10,914,000
01-MAR	16.250% 08-NOV-2035		15.365	20,000,000	21,828,000
01-MAR	16.000% 14-MAY-2037		15.616	225,000,000	238,614,750
01-MAR	16.000% 14-MAY-2037		15.616	400,000,000	424,204,000
01-MAR	16.000% 14-MAY-2037		15.616	850,000,000	901,433,500
01-MAR	16.000% 14-MAY-2037		15.800	330,000,000	346,503,300
01-MAR	16.000% 14-MAY-2037		15.616	8,000,000	8,484,080
01-MAR	16.000% 14-MAY-2037		15.616	50,000,000	53,025,500
01-MAR	16.000% 14-MAY-2037		16.050	700,000,000	725,214,000
01-MAR	16.000% 14-MAY-2037		15.400	1,000,000,000	1,073,080,000
01-MAR	16.000% 14-MAY-2037		15.616	20,000,000	21,210,200
01-MAR	17.500% 01-NOV-2040		16.000	882,300,000	1,000,025,289

01-MAR	17.500% 01-NOV-2040		16.011	200,000,000	226,546,000
01-MAR	17.500% 01-NOV-2040		16.011	190,000,000	215,218,700
01-MAR	17.500% 01-NOV-2040		17.000	5,600,000	6,011,768
01-MAR	17.500% 01-NOV-2040		16.400	20,000,000	22,175,000
01-MAR	17.750% 08-MAY-2042		16.167	20,000,000	22,720,600
01-MAR	18.500% 14-AUG-2042		17.009	20,000,000,000	23,446,600,000
01-MAR	18.500% 14-AUG-2042		16.000	450,000,000	556,555,500
01-MAR	18.500% 14-AUG-2042		16.633	10,000,000	11,955,400
01-MAR	18.500% 14-AUG-2042		16.508	249,300,000	300,027,564
01-MAR	18.500% 14-AUG-2042		15.900	80,500,000	100,106,580
01-MAR	18.500% 14-AUG-2042		16.000	150,000,000	185,518,500
01-MAR	18.500% 14-AUG-2042		16.500	26,600,000	32,026,400
01-MAR	18.500% 14-AUG-2042		17.000	19,000,000	22,284,313
01-MAR	18.500% 14-AUG-2042		16.810	5,000,000,000	5,922,550,000
			TOTALS	76,594,700,000	84,496,957,847