

Government Securities Daily Secondary Market Report for 07-Mar-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
07-MAR	0.000% 03-AUG-2023	10.500	10.828	10,500,000	10,068,450
07-MAR	0.000% 17-AUG-2023	10.999	11.335	67,000,000	63,863,060
07-MAR	0.000% 18-AUG-2023	9.501	9.750	100,000,000	95,906,000
07-MAR	0.000% 18-AUG-2023	9.001	9.225	55,000,000	52,862,150
07-MAR	0.000% 14-SEP-2023	11.000	11.288	1,278,300,000	1,208,722,131
07-MAR	0.000% 26-OCT-2023	10.001	10.180	319,200,000	300,044,808
07-MAR	0.000% 21-DEC-2023	10.034	10.137	37,800,000	35,017,920
07-MAR	0.000% 29-FEB-2024	11.000	11.010	300,000,000	270,711,000
07-MAR	11.000% 13-APR-2023		10.302	30,000,000,000	31,328,400,000
07-MAR	11.000% 13-APR-2023		9.997	520,000,000	543,186,800
07-MAR	11.000% 13-APR-2023		9.997	5,360,000,000	5,599,002,400
07-MAR	11.000% 13-APR-2023		9.997	1,655,000,000	1,728,796,450
07-MAR	11.000% 13-APR-2023		9.625	20,000,000,000	20,899,340,000
07-MAR	11.000% 13-APR-2023		9.997	10,961,700,000	11,450,482,203
07-MAR	11.000% 13-APR-2023		9.997	1,650,500,000	1,724,095,795
07-MAR	11.000% 13-APR-2023		9.997	729,100,000	761,610,569
07-MAR	11.000% 13-APR-2023		9.997	370,000,000	386,498,300
07-MAR	10.000% 07-SEP-2023		10.491	25,000,000,000	26,177,000,000
07-MAR	17.000% 16-JAN-2025		14.150	1,851,800,000	1,975,592,830
07-MAR	14.000% 29-MAY-2025		12.600	940,800,000	1,000,032,768
07-MAR	14.000% 29-MAY-2025		14.200	116,300,000	120,091,380
07-MAR	16.000% 06-MAY-2027		14.800	330,000,000	358,776,000
07-MAR	16.000% 06-MAY-2027		14.550	30,000,000,000	32,850,600,000
07-MAR	14.125% 13-JAN-2028		14.950	3,000,000,000	2,969,730,000
07-MAR	14.125% 13-JAN-2028		14.950	15,737,900,000	15,579,104,589
07-MAR	14.125% 13-JAN-2028		15.000	1,080,000,000	1,067,320,800

07-MAR	14.125% 13-JAN-2028		14.950	15,000,000,000	14,848,650,000
07-MAR	14.125% 13-JAN-2028		15.143	50,000,000	49,177,500
07-MAR	14.125% 13-JAN-2028		15.370	5,000,000,000	4,880,600,000
07-MAR	14.125% 13-JAN-2028		15.100	10,000,000,000	9,849,500,000
07-MAR	14.125% 13-JAN-2028		14.960	15,737,900,000	15,573,911,082
07-MAR	14.125% 13-JAN-2028		15.360	5,000,000,000	4,882,200,000
07-MAR	14.125% 13-JAN-2028		15.030	5,000,000,000	4,936,300,000
07-MAR	14.125% 13-JAN-2028		15.020	5,000,000,000	4,937,950,000
07-MAR	14.125% 13-JAN-2028		14.150	60,000,000	61,015,200
07-MAR	14.250% 23-AUG-2029		14.357	300,000,000	299,247,000
07-MAR	15.000% 20-MAY-2032		14.733	50,000,000	52,608,000
07-MAR	14.250% 22-JUN-2034		15.200	490,000,000	476,613,200
07-MAR	14.250% 22-JUN-2034		15.200	55,000,000	53,497,400
07-MAR	14.250% 22-JUN-2034		15.200	15,000,000	14,590,200
07-MAR	14.250% 22-JUN-2034		15.200	190,000,000	184,809,200
07-MAR	14.250% 22-JUN-2034		15.200	400,000,000	389,072,000
07-MAR	14.250% 22-JUN-2034		15.200	70,000,000	68,087,600
07-MAR	14.250% 22-JUN-2034		15.250	115,000,000	111,564,950
07-MAR	14.250% 22-JUN-2034		15.200	800,000,000	778,144,000
07-MAR	14.250% 22-JUN-2034		15.200	52,000,000	50,579,360
07-MAR	14.250% 22-JUN-2034		15.250	2,165,000,000	2,100,331,450
07-MAR	16.250% 08-NOV-2035		15.750	9,678,100,000	10,378,213,754
07-MAR	16.250% 08-NOV-2035		15.750	9,678,100,000	10,378,310,535
07-MAR	16.000% 14-MAY-2037		15.738	2,137,000,000	2,257,056,660
07-MAR	16.000% 14-MAY-2037		15.920	298,900,000	312,616,521
07-MAR	16.000% 14-MAY-2037		15.920	138,400,000	144,751,176
07-MAR	16.000% 14-MAY-2037		15.920	119,300,000	124,774,677
07-MAR	16.000% 14-MAY-2037		16.047	7,000,000,000	7,271,740,000

07-MAR	16.000% 14-MAY-2037		15.551	200,000,000	213,380,000
07-MAR	16.000% 14-MAY-2037		15.551	200,000,000	213,380,000
07-MAR	16.000% 14-MAY-2037		15.551	100,000,000	106,690,000
07-MAR	16.000% 14-MAY-2037		15.920	579,600,000	606,197,844
07-MAR	16.000% 14-MAY-2037		16.400	30,000,000	30,588,230
07-MAR	16.000% 14-MAY-2037		16.050	7,000,000,000	7,270,620,000
07-MAR	16.000% 14-MAY-2037		15.850	7,000,000,000	7,348,740,000
07-MAR	16.000% 14-MAY-2037		15.551	200,000,000	213,380,000
07-MAR	16.000% 14-MAY-2037		15.920	192,900,000	201,752,181
07-MAR	16.000% 14-MAY-2037		15.738	1,568,000,000	1,656,090,240
07-MAR	16.000% 14-MAY-2037		15.853	7,000,000,000	7,347,550,000
07-MAR	17.500% 01-NOV-2040		16.300	100,000,000	111,771,000
07-MAR	17.500% 01-NOV-2040		15.850	100,000,000	114,582,000
07-MAR	17.500% 01-NOV-2040		17.000	1,900,000	2,045,198
07-MAR	18.500% 14-AUG-2042		16.750	1,000,000,000	1,191,390,000
07-MAR	18.500% 14-AUG-2042		16.851	20,000,000	23,702,600
07-MAR	18.500% 14-AUG-2042		16.610	800,000,000	960,136,000
07-MAR	18.500% 14-AUG-2042		16.613	800,000,000	959,984,000
07-MAR	18.500% 14-AUG-2042		16.600	7,000,000,000	8,405,600,000
07-MAR	18.500% 14-AUG-2042		16.258	2,972,000,000	3,634,191,320
07-MAR	18.500% 14-AUG-2042		16.610	3,100,000,000	3,720,527,000
07-MAR	18.500% 14-AUG-2042		15.938	3,172,000,000	3,946,412,080
07-MAR	18.500% 14-AUG-2042		16.000	12,000,000	14,879,160
07-MAR	18.500% 14-AUG-2042		16.800	3,100,000,000	3,683,668,000
07-MAR	18.500% 14-AUG-2042		16.610	800,000,000	960,136,000
07-MAR	18.500% 14-AUG-2042		16.610	3,100,000,000	3,720,527,000
			TOTALS	296,219,000,000	310,680,687,721