

Government Securities Daily Secondary Market Report for 17-Mar-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
17-MAR	0.000% 25-MAY-2023	10.449	10.901	45,900,000	45,010,917
17-MAR	0.000% 25-MAY-2023	9.499	9.872	25,500,000	25,050,180
17-MAR	0.000% 17-AUG-2023	11.999	12.420	2,000,000,000	1,904,220,000
17-MAR	0.000% 17-AUG-2023	11.249	11.619	4,000,000,000	3,819,880,000
17-MAR	0.000% 17-AUG-2023	10.500	10.822	1,000,000,000	957,840,000
17-MAR	0.000% 31-AUG-2023	9.000	9.220	7,300,000	7,011,285
17-MAR	0.000% 31-AUG-2023	9.000	9.220	20,000,000	19,209,000
17-MAR	0.000% 14-SEP-2023	9.500	9.728	314,200,000	300,064,142
17-MAR	0.000% 28-SEP-2023	11.500	11.807	11,500,000	10,834,380
17-MAR	0.000% 07-DEC-2023	12.000	12.194	5,000,000,000	4,599,300,000
17-MAR	0.000% 21-DEC-2023	11.100	11.242	31,500,000	29,036,385
17-MAR	0.000% 29-FEB-2024	11.000	11.026	182,400,000	165,040,992
17-MAR	0.000% 29-FEB-2024	11.000	11.026	11,100,000	10,043,613
17-MAR	0.000% 14-MAR-2024	12.951	12.955	100,000,000	88,590,000
17-MAR	0.000% 14-MAR-2024	12.500	12.504	225,000,000	200,121,750
17-MAR	0.000% 14-MAR-2024	11.500	11.503	445,800,000	400,047,546
17-MAR	0.000% 14-MAR-2024	11.000	11.003	154,000,000	138,814,060
17-MAR	0.000% 14-MAR-2024	10.000	10.003	197,900,000	179,997,966
17-MAR	11.000% 13-APR-2023		12.498	10,000,000	10,455,541
17-MAR	10.000% 07-SEP-2023		10.412	25,000,000,000	25,006,750,000
17-MAR	10.000% 07-SEP-2023		10.412	25,000,000,000	25,006,750,000
17-MAR	14.000% 08-AUG-2024		13.299	1,000,000,000	1,022,180,000
17-MAR	14.000% 08-AUG-2024		13.850	1,000,000	1,015,330
17-MAR	17.000% 16-JAN-2025		13.000	11,500,000	12,532,700
17-MAR	17.000% 16-JAN-2025		12.310	15,997,000,000	17,618,775,860
17-MAR	17.000% 16-JAN-2025		12.500	7,000,000	7,687,190

17-MAR	17.000% 16-JAN-2025		12.300	15,997,000,000	17,621,495,350
17-MAR	17.000% 16-JAN-2025		14.000	8,400,000	9,015,804
17-MAR	16.625% 27-AUG-2026		13.010	5,579,800,000	6,164,786,232
17-MAR	16.625% 27-AUG-2026		13.000	5,579,800,000	6,166,404,374
17-MAR	14.125% 13-JAN-2028		14.850	18,500,000	18,447,275
17-MAR	14.125% 13-JAN-2028		15.200	1,000,000,000	985,630,000
17-MAR	14.125% 13-JAN-2028		15.000	4,800,000	4,762,512
17-MAR	14.125% 13-JAN-2028		13.966	4,800,000	4,930,000
17-MAR	14.250% 23-AUG-2029		16.818	50,000,000	45,338,500
17-MAR	17.000% 03-APR-2031		15.000	9,000,000	10,474,740
17-MAR	17.000% 03-APR-2031		16.200	4,600,000	5,093,626
17-MAR	17.000% 03-APR-2031		16.000	3,000,000,000	3,349,320,000
17-MAR	17.000% 03-APR-2031		15.500	9,000,000	10,257,930
17-MAR	17.000% 03-APR-2031		16.250	3,810,700,000	4,211,014,035
17-MAR	17.000% 03-APR-2031		16.250	9,437,600,000	10,429,019,880
17-MAR	17.000% 03-APR-2031		16.250	19,728,100,000	21,800,536,905
17-MAR	17.000% 03-APR-2031		16.250	6,479,800,000	7,160,502,990
17-MAR	16.375% 04-MAR-2032		13.800	88,500,000	100,081,995
17-MAR	15.000% 20-MAY-2032		14.500	9,400,000	10,039,388
17-MAR	15.000% 20-MAY-2032		15.520	75,000,000	76,346,250
17-MAR	15.000% 20-MAY-2032		15.500	75,000,000	76,417,500
17-MAR	16.000% 14-MAY-2037		16.000	40,000,000	41,833,600
17-MAR	16.000% 14-MAY-2037		15.616	745,000,000	795,339,650
17-MAR	16.000% 14-MAY-2037		16.000	800,000,000	836,672,000
17-MAR	16.000% 14-MAY-2037		16.000	365,000,000	381,731,600
17-MAR	16.000% 14-MAY-2037		16.000	48,000,000	50,200,320

17-MAR	16.000% 14-MAY-2037		16.000	235,000,000	245,772,400
17-MAR	16.000% 14-MAY-2037		16.300	1,000,000,000	1,029,410,000
17-MAR	16.000% 14-MAY-2037		14.850	54,000,000	60,114,000
17-MAR	16.000% 14-MAY-2037		16.000	10,000,000	10,458,400
17-MAR	16.000% 14-MAY-2037		16.000	120,000,000	125,500,800
17-MAR	16.000% 14-MAY-2037		16.000	54,000,000	56,475,360
17-MAR	16.000% 14-MAY-2037		16.400	1,000,000,000	1,024,030,000
17-MAR	16.000% 14-MAY-2037		16.300	1,000,000,000	1,029,410,000
17-MAR	16.000% 14-MAY-2037		16.150	10,000,000	10,375,700
17-MAR	16.000% 14-MAY-2037		16.400	1,000,000,000	1,024,030,000
17-MAR	16.000% 14-MAY-2037		16.000	48,000,000	50,200,320
17-MAR	16.000% 14-MAY-2037		16.000	490,000,000	512,461,600
17-MAR	16.000% 14-MAY-2037		15.900	250,000,000	262,855,000
17-MAR	17.500% 01-NOV-2040		16.850	1,000,000,000	1,089,860,000
17-MAR	17.500% 01-NOV-2040		17.500	5,000,000	5,267,300
17-MAR	17.500% 01-NOV-2040		16.000	61,400,000	70,064,768
17-MAR	17.500% 01-NOV-2040		17.600	4,800,000	5,030,688
17-MAR	17.750% 08-MAY-2042		16.300	4,000,000	4,541,640
17-MAR	18.500% 14-AUG-2042		16.300	49,000,000	55,492,990
17-MAR	18.500% 14-AUG-2042		16.250	176,200,000	200,124,436
17-MAR	18.500% 14-AUG-2042		16.750	375,000,000	413,940,000
17-MAR	18.500% 14-AUG-2042		17.490	3,000,000,000	3,178,350,000
17-MAR	18.500% 14-AUG-2042		16.423	10,000,000	11,245,700
17-MAR	18.500% 14-AUG-2042		16.750	500,000,000	551,920,000
17-MAR	18.500% 14-AUG-2042		16.423	20,000,000	22,491,400
17-MAR	18.500% 14-AUG-2042		16.423	100,000,000	112,457,000

17-MAR	18.500% 14-AUG-2042		16.660	91,000,000	100,960,860
17-MAR	18.500% 14-AUG-2042		16.650	10,000,000	11,100,900
17-MAR	18.500% 14-AUG-2042		17.100	1,000,000,000	1,082,430,000
17-MAR	18.500% 14-AUG-2042		16.960	1,000,000,000	1,090,900,000
17-MAR	18.500% 14-AUG-2042		16.880	1,000,000,000	1,095,800,000
17-MAR	18.500% 14-AUG-2042		16.250	353,100,000	401,042,000
17-MAR	18.500% 14-AUG-2042		16.880	3,000,000,000	3,287,400,000
17-MAR	18.500% 14-AUG-2042		16.300	1,000,000	1,132,510
17-MAR	18.500% 14-AUG-2042		16.500	16,700,000	18,697,320
17-MAR	18.500% 14-AUG-2042		16.660	57,000,000	63,239,220
17-MAR	18.500% 14-AUG-2042		16.450	802,000,000	900,485,600
17-MAR	18.500% 14-AUG-2042		16.423	75,000,000	84,342,750
17-MAR	18.500% 14-AUG-2042		17.050	1,000,000,000	1,085,440,000
17-MAR	18.500% 14-AUG-2042		17.000	1,000,000,000	1,088,470,000
17-MAR	18.500% 14-AUG-2042		17.030	1,000,000,000	1,086,650,000
17-MAR	18.500% 14-AUG-2042		16.130	8,800,000	10,064,472
17-MAR	18.500% 14-AUG-2042		16.750	1,000,000,000	1,103,840,000
17-MAR	18.500% 14-AUG-2042		16.940	1,000,000,000	1,092,120,000
17-MAR	18.500% 14-AUG-2042		17.100	1,000,000,000	1,082,430,000
17-MAR	18.500% 14-AUG-2042		17.150	1,000,000,000	1,079,430,000
17-MAR	18.500% 14-AUG-2042		17.000	1,000,000,000	1,088,470,000
17-MAR	18.500% 14-AUG-2042		16.900	1,000,000,000	1,094,570,000
17-MAR	18.500% 14-AUG-2042		16.014	50,400,000	58,030,560
17-MAR	18.500% 14-AUG-2042		16.850	4,000,000,000	4,390,560,000
17-MAR	18.500% 14-AUG-2042		17.000	1,000,000,000	1,088,470,000
17-MAR	18.500% 14-AUG-2042		16.500	9,000,000	10,076,403
17-MAR	18.500% 14-AUG-2042		17.500	3,200,000,000	3,388,384,000
17-MAR	18.500% 14-AUG-2042		16.660	565,000,000	626,844,900

17-MAR	18.500% 14-AUG-2042		16.750	2,000,000,000	2,207,680,000
17-MAR	18.500% 14-AUG-2042		16.920	1,000,000,000	1,093,340,000
17-MAR	18.500% 14-AUG-2042		16.760	3,000,000,000	3,309,630,000
17-MAR	18.500% 14-AUG-2042		16.423	37,000,000	41,609,090
17-MAR	18.500% 14-AUG-2042		16.800	3,640,000,000	4,006,657,200
			TOTALS	199,258,800,000	211,284,128,580