

Government Securities Daily Secondary Market Report for 20-Mar-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
20-MAR	0.000% 15-JUN-2023	13.596	14.317	32,000,000	30,995,520
20-MAR	0.000% 15-JUN-2023	10.462	10.886	32,000,000	31,221,440
20-MAR	0.000% 17-AUG-2023	10.899	11.251	1,500,000,000	1,435,695,000
20-MAR	0.000% 31-AUG-2023	12.000	12.398	21,100,000	20,020,524
20-MAR	0.000% 14-SEP-2023	10.000	10.256	734,200,000	700,059,700
20-MAR	0.000% 23-NOV-2023	11.700	11.916	1,000,000,000	926,360,000
20-MAR	0.000% 04-JAN-2024	13.000	13.170	4,000,000,000	3,625,520,000
20-MAR	0.000% 04-JAN-2024	12.500	12.656	1,000,000,000	909,660,000
20-MAR	10.000% 07-SEP-2023		10.999	2,100,000	2,096,829
20-MAR	14.000% 29-MAY-2025		12.000	92,700,000	100,035,351
20-MAR	16.000% 06-MAY-2027		15.500	9,400,000	10,071,254
20-MAR	14.125% 13-JAN-2028		14.400	500,000,000	506,695,000
20-MAR	14.125% 13-JAN-2028		14.300	119,000,000	120,996,820
20-MAR	17.000% 03-APR-2031		14.350	133,600,000	160,018,064
20-MAR	15.000% 20-MAY-2032		14.500	8,000,000	8,554,000
20-MAR	15.000% 20-MAY-2032		15.350	50,000,000	51,365,000
20-MAR	14.250% 22-JUN-2034		17.011	10,000,000	8,916,200
20-MAR	14.250% 22-JUN-2034		15.247	160,000,000	156,062,400
20-MAR	14.250% 22-JUN-2034		15.247	200,000,000	195,078,000
20-MAR	16.250% 08-NOV-2035		15.000	8,000,000	8,969,040
20-MAR	16.000% 14-MAY-2037		15.650	298,900,000	318,902,388
20-MAR	16.000% 14-MAY-2037		15.650	119,300,000	127,283,556
20-MAR	16.000% 14-MAY-2037		15.620	1,500,000,000	1,602,960,000
20-MAR	16.000% 14-MAY-2037		15.616	50,000,000	53,445,000
20-MAR	16.000% 14-MAY-2037		15.500	26,100,000	28,072,638
20-MAR	16.000% 14-MAY-2037		15.615	5,000,000	5,344,500

20-MAR	16.000% 14-MAY-2037		15.650	138,400,000	147,661,728
20-MAR	16.000% 14-MAY-2037		15.620	1,300,000,000	1,389,232,000
20-MAR	17.500% 01-NOV-2040		16.106	30,000,000	34,078,200
20-MAR	17.750% 08-MAY-2042		17.700	89,100,000	93,996,936
20-MAR	18.500% 14-AUG-2042		17.200	1,200,000	1,293,504
20-MAR	18.500% 14-AUG-2042		16.327	100,000,000	113,220,000
20-MAR	18.500% 14-AUG-2042		15.920	3,249,600,000	3,767,066,304
20-MAR	18.500% 14-AUG-2042		16.900	404,300,000	443,124,929
20-MAR	18.500% 14-AUG-2042		15.950	69,000,000	79,847,490
20-MAR	18.500% 14-AUG-2042		15.950	3,000,900,000	3,472,671,489
20-MAR	18.500% 14-AUG-2042		16.327	96,000,000	108,691,200
20-MAR	18.500% 14-AUG-2042		16.029	20,000,000	23,037,800
20-MAR	18.500% 14-AUG-2042		16.830	2,500,000,000	2,750,850,000
20-MAR	18.500% 14-AUG-2042		16.327	300,000,000	339,660,000
20-MAR	18.500% 14-AUG-2042		16.327	50,000,000	56,610,000
20-MAR	18.500% 14-AUG-2042		16.000	91,000,000	104,999,000
20-MAR	18.500% 14-AUG-2042		16.044	1,200,000	1,381,092
20-MAR	18.500% 14-AUG-2042		16.827	2,500,000,000	2,751,325,000
20-MAR	18.500% 14-AUG-2042		15.950	107,700,000	124,631,517
20-MAR	18.500% 14-AUG-2042		16.300	1,300,000	1,474,161
			TOTALS	25,661,100,000	26,949,250,574