

Government Securities Daily Secondary Market Report for 21-Mar-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
21-MAR	0.000% 27-APR-2023	12.497	13.223	3,800,000	3,752,462
21-MAR	0.000% 27-APR-2023	11.002	11.562	1,000,000	988,970
21-MAR	0.000% 11-MAY-2023	11.002	11.537	10,200,000	10,045,572
21-MAR	0.000% 11-MAY-2023	11.002	11.537	10,200,000	10,045,572
21-MAR	0.000% 22-JUN-2023	10.001	10.380	1,179,300,000	1,149,994,395
21-MAR	0.000% 31-AUG-2023	10.299	10.593	209,200,000	200,001,476
21-MAR	0.000% 14-SEP-2023	10.000	10.258	300,000,000	286,125,000
21-MAR	0.000% 14-MAR-2024	12.936	12.949	3,000,000,000	2,661,390,000
21-MAR	0.000% 14-MAR-2024	12.900	12.913	337,800,000	299,767,098
21-MAR	0.000% 14-MAR-2024	11.501	11.511	1,700,000	1,527,246
21-MAR	14.000% 08-AUG-2024		12.000	500,000	519,980
21-MAR	14.000% 08-AUG-2024		12.000	96,100,000	99,940,156
21-MAR	14.000% 08-AUG-2024		13.700	3,000,000,000	3,056,010,000
21-MAR	14.000% 08-AUG-2024		13.229	3,000,000,000	3,073,531,000
21-MAR	14.000% 29-MAY-2025		13.970	25,000,000,000	26,057,250,000
21-MAR	14.000% 29-MAY-2025		13.970	25,000,000,000	26,057,250,000
21-MAR	14.000% 29-MAY-2025		12.000	185,300,000	200,027,644
21-MAR	16.000% 06-MAY-2027		14.564	30,000,000,000	33,015,210,000
21-MAR	14.125% 13-JAN-2028		13.800	67,700,000	70,024,818
21-MAR	14.125% 13-JAN-2028		15.300	915,000,000	900,323,400
21-MAR	14.250% 23-AUG-2029		14.450	300,000,000	299,700,000
21-MAR	14.250% 23-AUG-2029		14.450	8,000,000	7,992,000
21-MAR	16.375% 04-MAR-2032		15.850	4,900,000	5,031,712
21-MAR	16.250% 08-NOV-2035		15.038	500,000	559,675
21-MAR	16.250% 08-NOV-2035		15.038	500,000	559,675
21-MAR	16.250% 08-NOV-2035		15.500	50,000,000	54,631,500

21-MAR	16.000% 14-MAY-2037		15.658	192,900,000	205,808,868
21-MAR	16.000% 14-MAY-2037		16.800	1,800,000,000	1,808,604,000
21-MAR	16.000% 14-MAY-2037		16.810	2,000,000,000	2,008,520,000
21-MAR	16.000% 14-MAY-2037		15.658	579,600,000	618,386,832
21-MAR	17.500% 01-NOV-2040		17.000	92,400,000	100,087,680
21-MAR	17.500% 01-NOV-2040		16.300	8,000,000	8,995,760
21-MAR	18.500% 14-AUG-2042		16.300	1,000,000	1,134,460
21-MAR	18.500% 14-AUG-2042		16.581	6,900,000	7,703,229
21-MAR	18.500% 14-AUG-2042		15.507	404,300,000	480,456,136
21-MAR	18.500% 14-AUG-2042		16.500	91,000,000	102,061,000
21-MAR	18.500% 14-AUG-2042		16.300	105,800,000	120,025,868
21-MAR	18.500% 14-AUG-2042		17.490	200,000,000	212,280,000
21-MAR	18.500% 14-AUG-2042		17.000	30,000,000	32,712,643
21-MAR	18.500% 14-AUG-2042		16.287	20,000,000	22,705,800
21-MAR	18.500% 14-AUG-2042		16.700	50,000,000	55,445,470
21-MAR	18.500% 14-AUG-2042		16.000	30,500,000	35,206,760
21-MAR	18.500% 14-AUG-2042		16.007	9,000,000	10,384,560
21-MAR	18.500% 14-AUG-2042		16.900	1,705,000,000	1,869,569,368
			TOTALS	100,008,100,000	105,222,287,785