

Government Securities Daily Secondary Market Report for 23-Mar-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
23-MAR	0.000% 22-JUN-2023	10.500	10.921	106,000,000	103,295,940
23-MAR	0.000% 03-AUG-2023	11.500	11.925	5,000,000,000	4,798,900,000
23-MAR	0.000% 03-AUG-2023	11.084	11.478	20,000,000	19,223,600
23-MAR	0.000% 17-AUG-2023	11.499	11.896	60,000,000	57,344,400
23-MAR	0.000% 31-AUG-2023	11.551	11.925	65,000,000	61,848,800
23-MAR	0.000% 31-AUG-2023	11.551	11.925	28,000,000	26,642,560
23-MAR	0.000% 31-AUG-2023	11.501	11.872	4,000,000,000	3,806,880,000
23-MAR	0.000% 14-MAR-2024	13.002	13.019	13,500,000	11,976,930
23-MAR	0.000% 14-MAR-2024	9.999	10.010	2,200,000	2,004,002
23-MAR	10.000% 07-SEP-2023		11.651	12,700,000	12,655,991
23-MAR	14.000% 18-JAN-2024		14.500	100,000,000	101,991,000
23-MAR	14.000% 18-JAN-2024		13.000	19,400,000	20,007,996
23-MAR	14.000% 01-AUG-2024		15.600	2,500,000,000	2,498,275,000
23-MAR	17.000% 16-JAN-2025		12.005	14,939,000,000	16,562,570,520
23-MAR	17.000% 16-JAN-2025		12.000	14,939,000,000	16,563,915,030
23-MAR	14.000% 29-MAY-2025		14.000	226,300,000	235,922,276
23-MAR	14.000% 29-MAY-2025		14.000	300,000,000	312,756,000
23-MAR	14.000% 29-MAY-2025		14.000	96,000,000	100,081,920
23-MAR	14.000% 29-MAY-2025		13.990	40,000,000,000	41,708,000,000
23-MAR	14.250% 23-AUG-2029		15.500	2,000,000,000	1,916,260,000
23-MAR	14.250% 23-AUG-2029		14.450	100,000,000	99,978,000
23-MAR	14.250% 23-AUG-2029		15.850	2,000,000,000	1,889,580,000
23-MAR	14.250% 23-AUG-2029		15.900	1,940,000,000	1,829,226,000
23-MAR	16.375% 04-MAR-2032		15.200	1,900,000	2,013,240
23-MAR	15.000% 20-MAY-2032		14.950	1,094,000,000	1,146,479,180
23-MAR	15.000% 20-MAY-2032		14.951	1,094,000,000	1,146,424,480

23-MAR	14.250% 22-JUN-2034		15.304	5,000,000,000	4,868,287,500
23-MAR	14.250% 22-JUN-2034		15.304	5,000,000,000	4,868,287,500
23-MAR	14.250% 22-JUN-2034		17.135	100,000,000	88,737,000
23-MAR	16.000% 14-MAY-2037		17.000	700,000,000	696,808,000
23-MAR	16.000% 14-MAY-2037		17.000	20,000,000,000	19,908,800,000
23-MAR	16.000% 14-MAY-2037		17.000	3,000,000,000	2,986,320,000
23-MAR	16.000% 14-MAY-2037		16.950	1,000,000,000	997,980,000
23-MAR	16.000% 14-MAY-2037		16.950	1,000,000,000	997,980,000
23-MAR	16.000% 14-MAY-2037		16.000	1,750,000,000	1,834,875,000
23-MAR	16.000% 14-MAY-2037		16.000	1,550,000,000	1,625,175,000
23-MAR	16.000% 14-MAY-2037		17.000	1,000,000	995,440
23-MAR	16.000% 14-MAY-2037		16.900	1,099,500,000	1,100,084,678
23-MAR	16.000% 14-MAY-2037		16.750	1,000,000,000	1,008,260,000
23-MAR	16.000% 14-MAY-2037		16.700	1,000,000,000	1,010,860,000
23-MAR	16.000% 14-MAY-2037		17.000	10,000,000,000	9,954,400,000
23-MAR	16.000% 14-MAY-2037		16.900	1,000,000,000	1,000,530,000
23-MAR	16.000% 14-MAY-2037		16.950	500,000,000	498,990,000
23-MAR	16.000% 14-MAY-2037		16.500	100,000,000	102,137,000
23-MAR	16.000% 14-MAY-2037		16.186	25,000,000	25,956,500
23-MAR	16.000% 14-MAY-2037		16.030	3,500,000,000	3,663,940,000
23-MAR	16.000% 14-MAY-2037		17.000	450,000,000	447,947,441
23-MAR	16.000% 14-MAY-2037		16.900	1,000,000,000	1,000,530,000
23-MAR	16.000% 14-MAY-2037		16.900	1,000,000,000	1,000,530,000
23-MAR	16.000% 14-MAY-2037		16.760	15,000,000	15,116,100
23-MAR	17.500% 01-NOV-2040		16.500	57,600,000	64,128,960
23-MAR	17.500% 01-NOV-2040		17.752	30,000,000	31,286,700
23-MAR	17.500% 01-NOV-2040		16.100	50,000,000	56,888,000
23-MAR	17.500% 01-NOV-2040		16.100	100,000,000	113,776,000

23-MAR	17.500% 01-NOV-2040		17.752	100,000,000	104,289,000
23-MAR	18.500% 14-AUG-2042		16.000	86,600,000	100,048,980
23-MAR	18.500% 14-AUG-2042		17.150	125,000,000	135,295,000
23-MAR	18.500% 14-AUG-2042		16.207	4,900,000	5,593,350
23-MAR	18.500% 14-AUG-2042		16.470	52,400,000	58,920,656
23-MAR	18.500% 14-AUG-2042		16.200	100,000,000	114,199,000
23-MAR	18.500% 14-AUG-2042		16.700	1,705,000,000	1,892,357,500
23-MAR	18.500% 14-AUG-2042		16.800	2,809,000,000	3,100,180,940
23-MAR	18.500% 14-AUG-2042		16.000	43,300,000	50,024,490
23-MAR	18.500% 14-AUG-2042		17.000	119,100,000	129,985,670
23-MAR	18.500% 14-AUG-2042		16.500	200,000,000	224,506,000
23-MAR	18.500% 14-AUG-2042		16.470	483,000,000	543,104,520
23-MAR	18.500% 14-AUG-2042		16.500	200,000,000	224,506,000
23-MAR	18.500% 14-AUG-2042		16.200	100,000,000	114,199,000
23-MAR	18.500% 14-AUG-2042		16.700	901,000,000	1,000,010,890
			TOTALS	157,714,400,000	162,801,080,680