

Government Securities Daily Secondary Market Report for 27-Mar-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
27-MAR	0.000% 30-MAR-2023	10.594	11.171	800,000,000	799,304,000
27-MAR	0.000% 23-NOV-2023	12.549	12.813	4,000,000,000	3,693,920,000
27-MAR	0.000% 21-DEC-2023	11.000	11.157	522,200,000	483,040,222
27-MAR	0.000% 21-DEC-2023	11.000	11.157	522,200,000	483,040,222
27-MAR	0.000% 16-FEB-2024	13.999	14.101	19,900,000	17,688,314
27-MAR	10.000% 07-SEP-2023		13.400	17,700,000	17,530,080
27-MAR	14.000% 18-JAN-2024		13.000	29,100,000	30,053,607
27-MAR	14.000% 01-AUG-2024		13.500	45,900,000	47,089,728
27-MAR	14.000% 08-AUG-2024		14.000	2,000,000,000	2,034,500,000
27-MAR	14.000% 08-AUG-2024		14.300	45,000,000	45,612,450
27-MAR	17.000% 16-JAN-2025		14.500	4,700,000	5,025,710
27-MAR	14.000% 29-MAY-2025		12.800	375,200,000	400,090,768
27-MAR	14.000% 29-MAY-2025		14.050	2,000,000,000	2,086,300,000
27-MAR	16.625% 27-AUG-2026		14.900	12,800,000	13,518,592
27-MAR	14.125% 13-JAN-2028		15.250	9,500,000	9,385,810
27-MAR	15.250% 16-NOV-2028		16.493	75,000,000	75,467,250
27-MAR	14.250% 23-AUG-2029		16.000	58,000,000	54,563,000
27-MAR	17.000% 03-APR-2031		15.800	5,000,000,000	5,651,950,000
27-MAR	16.375% 04-MAR-2032		15.630	9,200,000	9,568,736
27-MAR	14.375% 03-FEB-2033		15.820	10,000,000	9,438,600
27-MAR	14.250% 22-JUN-2034		16.000	2,600,000	2,446,444
27-MAR	14.250% 22-JUN-2034		15.389	160,000,000	155,350,400
27-MAR	14.250% 22-JUN-2034		15.389	200,000,000	194,188,000
27-MAR	16.250% 08-NOV-2035		15.000	600,000	674,550
27-MAR	16.000% 14-MAY-2037		16.776	100,000,000	100,870,000
27-MAR	16.000% 14-MAY-2037		16.776	100,000,000	100,870,000

27-MAR	16.000% 14-MAY-2037		16.809	24,000,000	24,167,760
27-MAR	16.000% 14-MAY-2037		16.776	300,000,000	302,610,000
27-MAR	16.000% 14-MAY-2037		16.200	2,600,000,000	2,702,128,000
27-MAR	16.000% 14-MAY-2037		15.620	64,600,000	69,234,404
27-MAR	16.000% 14-MAY-2037		16.800	4,000,000	4,029,840
27-MAR	16.000% 14-MAY-2037		16.800	7,000,000	7,052,220
27-MAR	17.500% 01-NOV-2040		17.300	50,000,000	53,464,000
27-MAR	17.500% 01-NOV-2040		16.780	12,800,000	14,064,384
27-MAR	17.750% 08-MAY-2042		16.452	2,000,000	2,261,680
27-MAR	18.500% 14-AUG-2042		16.350	132,300,000	150,046,722
27-MAR	18.500% 14-AUG-2042		16.470	200,000,000	225,280,000
27-MAR	18.500% 14-AUG-2042		16.470	300,000,000	337,920,000
27-MAR	18.500% 14-AUG-2042		16.530	3,490,000,000	3,917,769,300
27-MAR	18.500% 14-AUG-2042		17.000	100,000,000	109,336,000
27-MAR	18.500% 14-AUG-2042		16.222	87,600,000	100,081,248
27-MAR	18.500% 14-AUG-2042		16.500	3,500,000,000	3,935,715,000
27-MAR	18.500% 14-AUG-2042		16.530	76,000,000	85,315,320
27-MAR	18.500% 14-AUG-2042		17.150	400,000,000	433,728,000
27-MAR	18.500% 14-AUG-2042		16.493	200,000,000	224,986,000
27-MAR	18.500% 14-AUG-2042		16.900	1,590,000,000	1,748,141,400
27-MAR	18.500% 14-AUG-2042		16.470	607,400,000	684,175,360
27-MAR	18.500% 14-AUG-2042		16.000	200,000	231,452
27-MAR	18.500% 14-AUG-2042		17.981	18,500,000	19,178,210
27-MAR	18.500% 14-AUG-2042		16.950	60,000,000	65,784,000
27-MAR	18.500% 14-AUG-2042		16.470	150,000,000	168,960,000
27-MAR	18.500% 14-AUG-2042		17.050	50,000,000	54,516,500
27-MAR	18.500% 14-AUG-2042		16.750	200,000,000	221,745,000
27-MAR	18.500% 14-AUG-2042		16.000	1,400,000	1,620,164

27-MAR	18.500% 14-AUG-2042		16.508	1,000,000	1,124,000
27-MAR	18.500% 14-AUG-2042		16.470	200,000,000	225,280,000
			TOTALS	30,548,400,000	32,411,432,447