

Government Securities Daily Secondary Market Report for 28-Mar-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
28-MAR	0.000% 30-MAR-2023	10.591	11.169	800,000,000	799,536,000
28-MAR	0.000% 25-MAY-2023	11.183	11.723	30,600,000	30,065,724
28-MAR	0.000% 06-JUL-2023	12.500	13.078	29,000,000	28,039,735
28-MAR	0.000% 31-AUG-2023	8.000	8.184	20,700,000	20,015,658
28-MAR	0.000% 14-SEP-2023	10.199	10.478	1,000,000,000	954,650,000
28-MAR	0.000% 14-SEP-2023	10.051	10.322	500,000,000	477,640,000
28-MAR	0.000% 14-SEP-2023	9.500	9.741	130,000,000	124,491,900
28-MAR	0.000% 04-JAN-2024	12.042	12.204	707,600,000	647,369,088
28-MAR	0.000% 14-MAR-2024	12.700	12.727	3,388,200,000	3,018,513,498
28-MAR	10.000% 07-SEP-2023		11.999	162,200,000	161,650,142
28-MAR	17.000% 16-JAN-2025		14.500	20,000,000,000	21,394,200,000
28-MAR	14.000% 29-MAY-2025		13.700	1,000,000,000	1,049,960,000
28-MAR	14.000% 29-MAY-2025		13.851	1,000,000,000	1,047,200,000
28-MAR	14.000% 29-MAY-2025		13.000	94,100,000	100,023,595
28-MAR	14.000% 29-MAY-2025		12.700	70,200,000	75,015,018
28-MAR	14.000% 29-MAY-2025		13.220	284,000,000	300,710,560
28-MAR	16.625% 27-AUG-2026		13.000	40,600,000	45,039,204
28-MAR	16.625% 27-AUG-2026		16.017	200,000,000	205,414,093
28-MAR	14.125% 13-JAN-2028		14.712	5,000,000	5,030,300
28-MAR	14.125% 13-JAN-2028		15.250	1,000,000,000	988,380,000
28-MAR	14.125% 13-JAN-2028		15.900	1,000,000,000	967,580,000
28-MAR	17.000% 03-APR-2031		15.650	5,300,000,000	6,030,658,000
28-MAR	16.375% 04-MAR-2032		15.501	5,000,000,000	5,234,000,000
28-MAR	15.000% 20-MAY-2032		15.500	3,000,000,000	3,070,530,000
28-MAR	14.250% 22-JUN-2034		15.397	30,000,000	29,128,200

28-MAR	16.250% 08-NOV-2035		15.000	2,800,000	3,149,160
28-MAR	16.000% 14-MAY-2037		16.818	1,000,000,000	1,006,990,000
28-MAR	16.000% 14-MAY-2037		16.818	400,000,000	402,796,000
28-MAR	16.000% 14-MAY-2037		16.400	150,000,000	154,338,000
28-MAR	16.000% 14-MAY-2037		16.400	150,000,000	154,338,000
28-MAR	16.000% 14-MAY-2037		16.400	9,000,000,000	9,260,280,000
28-MAR	16.000% 14-MAY-2037		16.208	200,000,000	207,855,272
28-MAR	16.000% 14-MAY-2037		16.400	200,000,000	205,784,000
28-MAR	16.000% 14-MAY-2037		16.400	9,500,000,000	9,774,740,000
28-MAR	16.000% 14-MAY-2037		16.818	300,000,000	302,097,000
28-MAR	17.500% 01-NOV-2040		17.280	17,900,000	19,168,573
28-MAR	17.500% 01-NOV-2040		17.250	3,500,000,000	3,753,890,000
28-MAR	17.500% 01-NOV-2040		16.780	11,000,000	12,091,860
28-MAR	17.500% 01-NOV-2040		17.230	3,400,000,000	3,650,410,000
28-MAR	18.500% 14-AUG-2042		16.300	5,100,000,000	5,803,188,000
28-MAR	18.500% 14-AUG-2042		16.470	132,000,000	148,749,480
28-MAR	18.500% 14-AUG-2042		16.470	50,000,000	56,344,500
28-MAR	18.500% 14-AUG-2042		16.808	54,200,000	59,924,602
28-MAR	18.500% 14-AUG-2042		15.850	100,000,000	116,791,000
28-MAR	18.500% 14-AUG-2042		16.900	1,000,000	1,099,950
28-MAR	18.500% 14-AUG-2042		16.840	45,400,000	50,105,256
28-MAR	18.500% 14-AUG-2042		16.900	700,000	769,965
28-MAR	18.500% 14-AUG-2042		17.500	9,800,000	10,429,650
28-MAR	18.500% 14-AUG-2042		16.500	102,000,000	114,747,960
			TOTALS	78,219,000,000	82,074,918,943