

Government Securities Daily Secondary Market Report for 29-Mar-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
29-MAR	0.000% 31-AUG-2023	8.001	8.186	18,600,000	17,988,804
29-MAR	0.000% 14-MAR-2024	12.736	12.766	540,500,000	481,526,045
29-MAR	0.000% 14-MAR-2024	12.000	12.027	223,100,000	200,018,074
29-MAR	11.000% 13-APR-2023		10.197	15,000,000,000	15,760,200,000
29-MAR	16.625% 27-AUG-2026		13.000	9,100,000	10,098,543
29-MAR	16.625% 27-AUG-2026		14.500	8,000,000,000	8,542,400,000
29-MAR	16.000% 06-MAY-2027		14.850	4,600,000	5,037,414
29-MAR	17.000% 03-APR-2031		15.296	3,000,000	3,465,270
29-MAR	17.000% 03-APR-2031		15.700	7,520,000,000	8,542,644,800
29-MAR	14.375% 03-FEB-2033		16.200	3,000,000,000	2,781,596,438
29-MAR	14.250% 22-JUN-2034		16.100	105,000,000	98,380,800
29-MAR	14.250% 22-JUN-2034		15.389	17,500,000	17,005,275
29-MAR	14.250% 22-JUN-2034		17.170	80,000,000	71,060,800
29-MAR	14.250% 22-JUN-2034		16.100	200,000,000	187,392,000
29-MAR	16.250% 08-NOV-2035		16.670	19,400,000	20,044,662
29-MAR	16.000% 14-MAY-2037		16.960	5,500,000,000	5,500,825,000
29-MAR	16.000% 14-MAY-2037		16.880	5,500,000,000	5,523,265,000
29-MAR	16.000% 14-MAY-2037		16.900	250,000,000	250,802,500
29-MAR	16.000% 14-MAY-2037		16.186	21,000,000	21,859,530
29-MAR	16.000% 14-MAY-2037		16.400	3,400,000,000	3,499,858,000
29-MAR	16.000% 14-MAY-2037		16.400	500,000,000	514,685,000
29-MAR	16.000% 14-MAY-2037		16.870	5,500,000,000	5,526,125,000
29-MAR	16.000% 14-MAY-2037		17.000	9,000,000,000	8,983,080,000
29-MAR	16.000% 14-MAY-2037		16.950	500,000,000	500,330,000
29-MAR	16.000% 14-MAY-2037		16.186	57,000,000	59,333,010
29-MAR	16.000% 14-MAY-2037		17.009	9,500,000,000	9,477,865,000

29-MAR	16.000% 14-MAY-2037		16.408	9,500,000,000	9,774,740,000
29-MAR	17.500% 01-NOV-2040		15.850	2,000,000	2,312,860
29-MAR	18.500% 14-AUG-2042		16.816	54,200,000	59,924,602
29-MAR	18.500% 14-AUG-2042		16.800	54,300,000	60,088,380
29-MAR	18.500% 14-AUG-2042		15.000	800,000	983,328
29-MAR	18.500% 14-AUG-2042		16.909	3,000,000	3,299,580
29-MAR	18.500% 14-AUG-2042		16.470	75,000,000	84,553,500
29-MAR	18.500% 14-AUG-2042		16.550	13,400,000	15,038,552
29-MAR	18.500% 14-AUG-2042		16.848	18,200,000	20,086,248
29-MAR	18.500% 14-AUG-2042		16.267	70,200,000	80,063,100
29-MAR	18.500% 14-AUG-2042		16.300	5,800,000	6,602,546
29-MAR	18.500% 14-AUG-2042		16.500	51,600,000	58,074,000
29-MAR	18.500% 14-AUG-2042		16.800	50,000,000	55,330,000
			TOTALS	84,367,300,000	86,817,983,661