

Government Securities Daily Secondary Market Report for 30-Mar-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
30-MAR	0.000% 11-MAY-2023	11.001	11.551	2,100,000	2,073,750
30-MAR	0.000% 03-AUG-2023	10.202	10.546	596,100,000	575,820,678
30-MAR	0.000% 03-AUG-2023	10.199	10.543	596,100,000	575,826,639
30-MAR	0.000% 18-AUG-2023	10.251	10.576	331,900,000	319,257,929
30-MAR	0.000% 18-AUG-2023	10.251	10.576	331,900,000	319,257,929
30-MAR	0.000% 18-AUG-2023	10.248	10.573	331,900,000	319,261,248
30-MAR	0.000% 31-AUG-2023	10.252	10.557	603,500,000	578,478,890
30-MAR	0.000% 31-AUG-2023	10.249	10.554	603,500,000	578,484,925
30-MAR	0.000% 14-SEP-2023	10.252	10.536	216,600,000	206,840,004
30-MAR	0.000% 14-SEP-2023	10.249	10.534	216,600,000	206,842,170
30-MAR	0.000% 14-SEP-2023	10.000	10.270	73,300,000	70,074,800
30-MAR	0.000% 26-OCT-2023	9.999	10.210	634,600,000	600,077,760
30-MAR	0.000% 16-FEB-2024	12.700	12.790	1,112,400,000	1,000,014,228
30-MAR	0.000% 29-FEB-2024	12.800	12.863	3,000,000,000	2,683,770,000
30-MAR	0.000% 14-MAR-2024	13.001	13.035	553,000,000	491,699,950
30-MAR	0.000% 14-MAR-2024	13.000	13.033	553,000,000	491,705,480
30-MAR	0.000% 14-MAR-2024	11.500	11.526	72,200,000	65,029,096
30-MAR	0.000% 28-MAR-2024	12.998	13.000	150,000,000	132,787,500
30-MAR	0.000% 28-MAR-2024	12.998	13.000	100,000,000	88,525,000
30-MAR	0.000% 28-MAR-2024	12.998	13.000	4,000,000,000	3,541,000,000
30-MAR	0.000% 28-MAR-2024	12.998	13.000	2,000,000,000	1,770,500,000
30-MAR	0.000% 28-MAR-2024	12.998	13.000	5,000,000,000	4,426,250,000
30-MAR	0.000% 28-MAR-2024	12.998	13.000	590,000,000	522,297,500
30-MAR	0.000% 28-MAR-2024	12.998	13.000	5,000,000,000	4,426,250,000
30-MAR	0.000% 28-MAR-2024	12.998	13.000	565,000,000	500,166,250

30-MAR	0.000% 28-MAR-2024	12.998	13.000	5,000,000,000	4,426,250,000
30-MAR	0.000% 28-MAR-2024	12.998	13.000	2,260,000,000	2,000,665,000
30-MAR	0.000% 28-MAR-2024	12.998	13.000	3,953,700,000	3,500,012,925
30-MAR	0.000% 28-MAR-2024	12.949	12.952	3,953,700,000	3,501,515,331
30-MAR	0.000% 28-MAR-2024	12.949	12.952	680,000,000	602,228,400
30-MAR	0.000% 28-MAR-2024	12.750	12.752	249,000,000	220,910,310
30-MAR	11.000% 13-APR-2023		10.106	15,000,000,000	15,765,000,000
30-MAR	17.000% 16-JAN-2025		13.000	80,000,000	87,576,800
30-MAR	14.125% 13-JAN-2028		15.250	5,000,000,000	4,945,850,000
30-MAR	14.125% 13-JAN-2028		14.500	73,800,000	74,826,558
30-MAR	14.125% 13-JAN-2028		15.490	5,000,000,000	4,907,150,000
30-MAR	14.125% 13-JAN-2028		15.500	5,000,000,000	4,905,550,000
30-MAR	14.125% 13-JAN-2028		15.150	1,500,000,000	1,488,645,000
30-MAR	14.250% 23-AUG-2029		14.449	100,000,000	100,251,000
30-MAR	17.000% 03-APR-2031		15.630	105,000,000	119,672,700
30-MAR	15.000% 20-MAY-2032		15.770	130,000,000	131,521,000
30-MAR	15.000% 20-MAY-2032		15.980	1,000,000,000	1,002,030,000
30-MAR	15.000% 20-MAY-2032		15.800	1,000,000,000	1,010,310,000
30-MAR	15.000% 20-MAY-2032		15.800	1,000,000,000	1,010,310,000
30-MAR	15.000% 20-MAY-2032		15.900	1,000,000,000	1,005,690,000
30-MAR	15.000% 20-MAY-2032		15.900	1,000,000,000	1,005,690,000
30-MAR	15.000% 20-MAY-2032		15.950	5,000,000,000	5,017,000,000
30-MAR	14.250% 22-JUN-2034		15.389	92,500,000	89,922,025
30-MAR	14.250% 22-JUN-2034		16.000	16,000,000	15,074,080
30-MAR	16.250% 08-NOV-2035		15.015	2,800,000	3,149,160
30-MAR	16.250% 08-NOV-2035		15.000	62,200,000	70,011,698
30-MAR	16.000% 14-MAY-2037		16.800	100,000,000	100,880,000
30-MAR	16.000% 14-MAY-2037		17.000	400,000,000	399,428,000

30-MAR	16.000% 14-MAY-2037		16.186	172,000,000	179,117,360
30-MAR	16.000% 14-MAY-2037		16.850	1,000,000,000	1,006,220,000
30-MAR	16.000% 14-MAY-2037		16.800	100,000,000	100,880,000
30-MAR	16.000% 14-MAY-2037		16.850	1,300,000,000	1,308,086,000
30-MAR	16.000% 14-MAY-2037		16.990	9,300,000	9,291,351
30-MAR	16.000% 14-MAY-2037		16.800	200,000,000	201,760,000
30-MAR	16.000% 14-MAY-2037		16.850	2,000,000,000	2,012,440,000
30-MAR	16.000% 14-MAY-2037		17.000	300,000,000	299,571,000
30-MAR	16.000% 14-MAY-2037		16.508	2,000,000	2,048,080
30-MAR	16.000% 14-MAY-2037		16.400	1,500,000,000	1,544,715,000
30-MAR	16.000% 14-MAY-2037		16.186	60,000,000	62,482,800
30-MAR	16.000% 14-MAY-2037		16.408	600,000,000	617,622,000
30-MAR	16.000% 14-MAY-2037		16.970	160,000,000	160,014,400
30-MAR	16.000% 14-MAY-2037		16.800	100,000,000	100,880,000
30-MAR	16.000% 14-MAY-2037		16.186	130,000,000	135,379,400
30-MAR	16.000% 14-MAY-2037		16.970	160,000,000	160,014,400
30-MAR	16.000% 14-MAY-2037		16.840	840,000,000	845,636,400
30-MAR	16.000% 14-MAY-2037		16.800	200,000,000	201,760,000
30-MAR	16.000% 14-MAY-2037		17.000	300,000,000	299,571,000
30-MAR	17.500% 01-NOV-2040		16.391	2,500,000	2,808,250
30-MAR	17.500% 01-NOV-2040		17.230	100,000,000	107,463,000
30-MAR	17.500% 01-NOV-2040		16.970	13,000,000	14,160,640
30-MAR	17.500% 01-NOV-2040		16.970	40,000,000	43,571,200
30-MAR	17.750% 08-MAY-2042		16.950	3,000,000	3,306,960
30-MAR	18.500% 14-AUG-2042		16.470	330,000,000	372,197,100

30-MAR	18.500% 14-AUG-2042		16.470	66,000,000	74,439,420
30-MAR	18.500% 14-AUG-2042		16.470	2,500,000	2,819,675
30-MAR	18.500% 14-AUG-2042		16.950	3,000,000	3,293,610
30-MAR	18.500% 14-AUG-2042		16.864	7,300,000	8,052,995
30-MAR	18.500% 14-AUG-2042		16.400	48,600,000	55,033,668
30-MAR	18.500% 14-AUG-2042		17.000	3,000,000,000	3,284,490,000
30-MAR	18.500% 14-AUG-2042		16.500	3,600,000	4,053,456
30-MAR	18.500% 14-AUG-2042		16.470	30,900,000	34,851,183
30-MAR	18.500% 14-AUG-2042		16.470	150,000,000	169,180,500
30-MAR	18.500% 14-AUG-2042		16.470	133,000,000	150,006,710
30-MAR	18.500% 14-AUG-2042		17.147	400,000,000	434,388,000
30-MAR	18.500% 14-AUG-2042		17.000	8,000,000	8,758,640
30-MAR	18.500% 14-AUG-2042		17.024	100,000,000	109,336,000
30-MAR	18.500% 14-AUG-2042		15.850	427,800,000	500,051,142
			TOTALS	99,994,900,000	96,629,163,053