

Government Securities Daily Secondary Market Report for 31-Mar-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
31-MAR	0.000% 03-AUG-2023	8.569	8.813	1,500,000	1,457,235
31-MAR	0.000% 31-AUG-2023	8.999	9.235	1,038,000,000	1,000,268,700
31-MAR	0.000% 14-SEP-2023	9.000	9.220	15,500,000	14,886,975
31-MAR	0.000% 14-SEP-2023	9.000	9.220	5,300,000	5,090,385
31-MAR	0.000% 28-SEP-2023	10.306	10.573	210,000,000	199,789,800
31-MAR	0.000% 28-SEP-2023	10.181	10.442	400,000,000	380,776,000
31-MAR	0.000% 26-OCT-2023	9.000	9.173	210,300,000	199,993,197
31-MAR	0.000% 09-NOV-2023	12.002	12.280	660,700,000	615,560,976
31-MAR	0.000% 09-NOV-2023	12.001	12.278	660,700,000	615,567,583
31-MAR	0.000% 23-NOV-2023	12.003	12.252	474,900,000	440,564,730
31-MAR	0.000% 23-NOV-2023	12.001	12.250	474,900,000	440,569,479
31-MAR	0.000% 23-NOV-2023	10.041	10.217	85,300,000	80,078,787
31-MAR	0.000% 07-DEC-2023	12.002	12.223	5,000,000,000	4,618,800,000
31-MAR	0.000% 07-DEC-2023	12.000	12.222	5,000,000,000	4,618,850,000
31-MAR	0.000% 29-FEB-2024	12.310	12.370	92,300,000	82,930,627
31-MAR	0.000% 29-FEB-2024	12.300	12.360	92,300,000	82,937,088
31-MAR	0.000% 14-MAR-2024	12.034	12.064	178,500,000	160,080,585
31-MAR	0.000% 14-MAR-2024	11.063	11.089	55,300,000	50,010,002
31-MAR	0.000% 14-MAR-2024	11.032	11.058	12,200,000	11,035,876
31-MAR	0.000% 14-MAR-2024	11.000	11.026	110,600,000	100,074,198
31-MAR	0.000% 28-MAR-2024	13.034	13.038	3,500,000,000	3,098,375,000
31-MAR	0.000% 28-MAR-2024	12.901	12.905	680,000,000	602,677,200
31-MAR	0.000% 28-MAR-2024	12.800	12.804	350,000,000	310,478,000
31-MAR	0.000% 28-MAR-2024	12.033	12.037	12,000,000	10,717,440
31-MAR	0.000% 28-MAR-2024	11.000	11.003	255,200,000	230,034,728

31-MAR	11.000% 13-APR-2023		11.007	150,000,000	157,645,500
31-MAR	11.000% 13-APR-2023		11.005	70,000,000	73,567,900
31-MAR	14.000% 18-JAN-2024		11.972	40,000,000,000	41,678,800,000
31-MAR	14.000% 08-AUG-2024		13.700	10,000,000,000	10,223,900,000
31-MAR	14.000% 29-MAY-2025		14.000	3,000,000,000	3,136,860,000
31-MAR	14.125% 13-JAN-2028		15.500	600,000	588,906
31-MAR	14.125% 13-JAN-2028		14.774	696,400,000	700,007,352
31-MAR	14.250% 23-AUG-2029		15.000	400,000,000	392,308,000
31-MAR	17.000% 03-APR-2031		15.500	1,700,000	1,948,761
31-MAR	16.375% 04-MAR-2032		15.700	1,800,000	1,869,138
31-MAR	15.000% 20-MAY-2032		14.775	3,000,000	3,179,880
31-MAR	14.250% 22-JUN-2034		16.300	1,700,000	1,578,161
31-MAR	16.250% 08-NOV-2035		16.600	1,800,000	1,867,914
31-MAR	16.250% 08-NOV-2035		16.910	102,700,000	104,956,319
31-MAR	16.250% 08-NOV-2035		16.900	102,700,000	105,008,696
31-MAR	16.000% 14-MAY-2037		16.400	315,000,000	324,531,900
31-MAR	16.000% 14-MAY-2037		16.400	1,000,000,000	1,030,260,000
31-MAR	16.000% 14-MAY-2037		16.400	7,800,000	8,036,028
31-MAR	16.000% 14-MAY-2037		16.186	602,000,000	627,181,660
31-MAR	16.000% 14-MAY-2037		16.186	3,000,000,000	3,125,490,000
31-MAR	16.000% 14-MAY-2037		17.000	500,000,000	499,505,000
31-MAR	16.000% 14-MAY-2037		16.990	3,000,000,000	2,998,560,000
31-MAR	16.000% 14-MAY-2037		16.186	120,000,000	125,019,600
31-MAR	16.000% 14-MAY-2037		16.750	30,000,000	30,354,900
31-MAR	16.000% 14-MAY-2037		16.859	2,000,000,000	2,012,440,000
31-MAR	16.000% 14-MAY-2037		16.990	2,000,000,000	1,999,040,000

31-MAR	16.000% 14-MAY-2037		16.400	39,000,000	40,180,140
31-MAR	16.000% 14-MAY-2037		16.990	2,000,000,000	1,999,040,000
31-MAR	16.000% 14-MAY-2037		16.750	2,760,000,000	2,792,650,800
31-MAR	16.000% 14-MAY-2037		16.186	50,000,000	52,091,500
31-MAR	16.000% 14-MAY-2037		16.850	8,000,000,000	8,053,360,000
31-MAR	16.000% 14-MAY-2037		16.400	341,000,000	351,318,660
31-MAR	16.000% 14-MAY-2037		16.850	1,000,000,000	1,006,670,000
31-MAR	16.000% 14-MAY-2037		16.750	1,380,000,000	1,396,325,400
31-MAR	16.000% 14-MAY-2037		16.750	1,380,000,000	1,396,325,400
31-MAR	17.500% 01-NOV-2040		16.600	1,700,000	1,889,193
31-MAR	17.500% 01-NOV-2040		16.391	130,000,000	146,091,400
31-MAR	17.750% 08-MAY-2042		16.700	1,800,000	2,011,824
31-MAR	18.500% 14-AUG-2042		16.470	10,000,000	11,283,600
31-MAR	18.500% 14-AUG-2042		16.820	9,100,000	10,067,694
31-MAR	18.500% 14-AUG-2042		17.000	2,000,000,000	2,190,640,000
31-MAR	18.500% 14-AUG-2042		16.470	10,000,000	11,283,600
31-MAR	18.500% 14-AUG-2042		16.850	440,000,000	485,975,600
31-MAR	18.500% 14-AUG-2042		17.000	1,000,000,000	1,095,320,000
31-MAR	18.500% 14-AUG-2042		16.950	50,000,000	54,918,000
31-MAR	18.500% 14-AUG-2042		16.900	1,000,000,000	1,101,420,000
31-MAR	18.500% 14-AUG-2042		16.850	8,000,000,000	8,835,920,000
31-MAR	18.500% 14-AUG-2042		16.300	2,200,000	2,506,570
31-MAR	18.500% 14-AUG-2042		16.850	930,000,000	1,027,175,700
31-MAR	18.500% 14-AUG-2042		16.850	1,490,000,000	1,645,690,100
31-MAR	18.500% 14-AUG-2042		16.450	159,300,000	179,953,245
31-MAR	18.500% 14-AUG-2042		16.870	1,000,000,000	1,103,260,000

31-MAR	18.500% 14-AUG-2042		16.870	2,000,000,000	2,206,520,000
31-MAR	18.500% 14-AUG-2042		16.900	2,000,000,000	2,202,840,000
31-MAR	18.500% 14-AUG-2042		16.470	105,000,000	118,477,800
31-MAR	18.500% 14-AUG-2042		16.000	103,000,000	119,399,000
31-MAR	18.500% 14-AUG-2042		16.900	1,000,000,000	1,101,420,000
31-MAR	18.500% 14-AUG-2042		16.850	1,820,000,000	2,010,171,800
31-MAR	18.500% 14-AUG-2042		16.700	2,300,000	2,561,763
31-MAR	18.500% 14-AUG-2042		16.500	100,000,000	112,645,000
			TOTALS	126,997,100,000	130,203,513,995