

Government Securities Daily Secondary Market Report for 13-Mar-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
13-MAR	0.000% 25-MAY-2023	8.001	8.261	121,900,000	119,980,075
13-MAR	0.000% 21-DEC-2023	9.096	9.188	64,200,000	59,970,504
13-MAR	0.000% 29-FEB-2024	11.300	11.320	40,000,000	36,059,200
13-MAR	10.000% 07-SEP-2023		10.407	25,000,000,000	24,979,500,000
13-MAR	10.000% 07-SEP-2023		10.422	25,000,000,000	24,977,750,000
13-MAR	10.000% 07-SEP-2023		10.407	25,000,000,000	24,979,500,000
13-MAR	17.000% 16-JAN-2025		13.700	5,000,000	5,383,264
13-MAR	14.000% 29-MAY-2025		13.950	25,000,000,000	25,989,500,000
13-MAR	14.000% 29-MAY-2025		12.054	93,000,000	100,038,240
13-MAR	14.000% 29-MAY-2025		13.750	1,000,000,000	1,043,300,000
13-MAR	14.000% 29-MAY-2025		13.750	2,000,000,000	2,086,600,000
13-MAR	14.000% 29-MAY-2025		13.750	1,000,000,000	1,043,300,000
13-MAR	16.625% 27-AUG-2026		14.000	429,000,000	461,226,480
13-MAR	16.625% 27-AUG-2026		13.000	453,100,000	500,041,160
13-MAR	14.125% 13-JAN-2028		14.600	1,250,000,000	1,254,925,000
13-MAR	14.125% 13-JAN-2028		15.000	3,000,000,000	2,971,830,000
13-MAR	14.125% 13-JAN-2028		14.600	1,700,000,000	1,706,698,000
13-MAR	14.125% 13-JAN-2028		14.600	550,000,000	552,167,000
13-MAR	14.125% 13-JAN-2028		14.600	350,000,000	351,379,000
13-MAR	14.125% 13-JAN-2028		14.600	133,000,000	133,524,020
13-MAR	14.125% 13-JAN-2028		14.600	150,000,000	150,591,000
13-MAR	14.250% 23-AUG-2029		14.403	20,000,000	19,957,000
13-MAR	14.375% 03-FEB-2033		16.563	111,000,000	100,413,930
13-MAR	14.250% 22-JUN-2034		15.800	4,800,000	4,536,253
13-MAR	16.250% 08-NOV-2035		15.750	9,678,100,000	10,404,247,843

13-MAR	16.250% 08-NOV-2035		15.750	9,678,100,000	10,404,344,624
13-MAR	16.250% 08-NOV-2035		16.776	100,000,000	102,056,000
13-MAR	16.000% 14-MAY-2037		15.500	215,000,000	230,587,500
13-MAR	16.000% 14-MAY-2037		15.900	181,000,000	189,988,460
13-MAR	16.000% 14-MAY-2037		15.496	50,000,000	53,637,500
13-MAR	17.500% 01-NOV-2040		16.200	163,500,000	184,221,990
13-MAR	17.750% 08-MAY-2042		16.500	13,000,000	14,573,403
13-MAR	17.750% 08-MAY-2042		16.970	5,500,000	6,010,400
13-MAR	18.500% 14-AUG-2042		16.550	111,000,000	123,706,000
13-MAR	18.500% 14-AUG-2042		16.650	1,000,000,000	1,108,140,000
13-MAR	18.500% 14-AUG-2042		16.000	26,800,000	30,831,524
13-MAR	18.500% 14-AUG-2042		15.026	98,400,000	119,991,912
13-MAR	18.500% 14-AUG-2042		16.550	71,800,000	80,019,000
13-MAR	18.500% 14-AUG-2042		16.900	900,000	983,358
13-MAR	18.500% 14-AUG-2042		16.300	3,000,000	3,391,680
13-MAR	18.500% 14-AUG-2042		16.500	206,300,000	230,571,195
13-MAR	18.500% 14-AUG-2042		16.900	1,000,000	1,092,620
13-MAR	18.500% 14-AUG-2042		16.320	3,000,000,000	3,387,780,000
13-MAR	18.500% 14-AUG-2042		16.647	2,000,000,000	2,216,660,000
13-MAR	18.500% 14-AUG-2042		16.300	71,000,000	80,269,760
13-MAR	18.500% 14-AUG-2042		16.850	1,000,000,000	1,095,690,000
13-MAR	18.500% 14-AUG-2042		16.970	1,000,000,000	1,088,340,000
13-MAR	18.500% 14-AUG-2042		16.970	1,000,000,000	1,088,340,000
13-MAR	18.500% 14-AUG-2042		16.650	2,000,000,000	2,216,280,000
13-MAR	18.500% 14-AUG-2042		16.800	8,000,000,000	8,790,240,000
13-MAR	18.500% 14-AUG-2042		16.970	1,000,000,000	1,088,340,000
13-MAR	18.500% 14-AUG-2042		16.970	1,000,000,000	1,088,340,000
13-MAR	18.500% 14-AUG-2042		16.950	1,000,000,000	1,089,560,000

13-MAR	18.500% 14-AUG-2042		16.463	300,000,000	336,000,000
13-MAR	18.500% 14-AUG-2042		16.650	8,000,000,000	8,865,120,000
13-MAR	18.500% 14-AUG-2042		16.308	265,500,000	300,025,620
13-MAR	18.500% 14-AUG-2042		16.640	8,000,000,000	8,870,160,000
13-MAR	18.500% 14-AUG-2042		16.970	1,000,000,000	1,088,340,000
13-MAR	18.500% 14-AUG-2042		16.970	1,000,000,000	1,088,340,000
13-MAR	18.500% 14-AUG-2042		16.207	100,000,000	113,668,000
			TOTALS	173,814,900,000	180,808,058,515