

Government Securities Daily Secondary Market Report for 16-Mar-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
16-MAR	0.000% 30-MAR-2023	9.341	9.773	21,000,000,000	20,925,030,000
16-MAR	0.000% 25-MAY-2023	9.698	10.086	1,018,700,000	1,000,098,538
16-MAR	0.000% 01-JUN-2023	9.501	9.864	40,000,000	39,214,000
16-MAR	0.000% 08-JUN-2023	10.398	10.822	256,000,000	250,017,280
16-MAR	0.000% 15-JUN-2023	12.999	13.647	32,000,000	30,995,520
16-MAR	0.000% 15-JUN-2023	10.002	10.384	3,000,000,000	2,927,010,000
16-MAR	0.000% 14-SEP-2023	9.999	10.250	217,000,000	206,694,670
16-MAR	0.000% 21-DEC-2023	10.000	10.115	21,600,000	20,061,000
16-MAR	0.000% 04-JAN-2024	10.259	10.360	324,800,000	300,008,016
16-MAR	0.000% 29-FEB-2024	12.500	12.530	1,000,000,000	892,970,000
16-MAR	0.000% 29-FEB-2024	11.001	11.025	12,000,000	10,854,960
16-MAR	0.000% 29-FEB-2024	11.001	11.025	6,700,000	6,060,686
16-MAR	0.000% 14-MAR-2024	13.001	13.003	100,000,000	88,523,000
16-MAR	0.000% 14-MAR-2024	13.001	13.003	7,200,000,000	6,373,656,000
16-MAR	0.000% 14-MAR-2024	13.001	13.003	50,000,000	44,261,500
16-MAR	0.000% 14-MAR-2024	13.001	13.003	260,000,000	230,159,800
16-MAR	0.000% 14-MAR-2024	13.001	13.003	5,000,000,000	4,426,150,000
16-MAR	0.000% 14-MAR-2024	13.001	13.003	8,000,000,000	7,081,840,000
16-MAR	0.000% 14-MAR-2024	13.001	13.003	10,000,000,000	8,852,300,000
16-MAR	0.000% 14-MAR-2024	13.001	13.003	20,000,000,000	17,704,600,000
16-MAR	0.000% 14-MAR-2024	13.001	13.003	2,000,000,000	1,770,460,000
16-MAR	0.000% 14-MAR-2024	13.001	13.003	10,000,000	8,852,300
16-MAR	0.000% 14-MAR-2024	13.001	13.003	800,000,000	708,184,000
16-MAR	0.000% 14-MAR-2024	13.001	13.003	2,620,000,000	2,319,302,600
16-MAR	0.000% 14-MAR-2024	13.001	13.003	5,000,000,000	4,426,150,000
16-MAR	0.000% 14-MAR-2024	13.001	13.003	300,000,000	265,569,000

16-MAR	0.000% 14-MAR-2024	12.990	12.993	30,000,000,000	26,559,300,000
16-MAR	0.000% 14-MAR-2024	12.949	12.952	675,000,000	597,800,250
16-MAR	10.000% 07-SEP-2023		10.410	20,000,000,000	20,000,000,000
16-MAR	10.000% 07-SEP-2023		10.384	25,000,000,000	25,003,000,000
16-MAR	17.000% 16-JAN-2025		13.000	57,400,000	62,532,708
16-MAR	17.000% 16-JAN-2025		13.450	1,852,800,000	2,004,636,960
16-MAR	14.000% 29-MAY-2025		13.000	9,500,000	10,056,225
16-MAR	14.000% 29-MAY-2025		14.006	20,000,000,000	20,794,000,000
16-MAR	14.000% 29-MAY-2025		13.957	25,000,000,000	26,015,130,000
16-MAR	16.000% 06-MAY-2027		14.160	45,000,000	50,000,850
16-MAR	14.125% 13-JAN-2028		14.950	2,000,000,000	1,986,900,000
16-MAR	14.125% 13-JAN-2028		16.240	500,000	476,010
16-MAR	14.125% 13-JAN-2028		15.000	3,000,000,000	2,975,400,000
16-MAR	17.000% 03-APR-2031		16.000	579,500,000	646,704,615
16-MAR	17.000% 03-APR-2031		16.000	985,300,000	1,099,565,241
16-MAR	17.000% 03-APR-2031		16.000	1,435,200,000	1,601,640,144
16-MAR	16.375% 04-MAR-2032		14.692	30,000,000	32,477,400
16-MAR	16.375% 04-MAR-2032		14.800	371,500,000	400,098,070
16-MAR	16.375% 04-MAR-2032		16.200	20,000,000	20,162,800
16-MAR	15.000% 20-MAY-2032		14.929	80,000,000	83,689,600
16-MAR	15.000% 20-MAY-2032		14.950	96,000,000	100,326,720
16-MAR	16.250% 08-NOV-2035		15.950	24,400,000	25,995,516
16-MAR	16.250% 08-NOV-2035		15.308	846,500,000	932,318,170
16-MAR	16.000% 14-MAY-2037		15.520	110,000,000	117,989,300
16-MAR	16.000% 14-MAY-2037		15.520	197,500,000	211,844,425
16-MAR	16.000% 14-MAY-2037		16.280	25,000,000,000	25,751,250,000
16-MAR	17.500% 01-NOV-2040		16.850	1,000,000,000	1,089,380,000
16-MAR	17.500% 01-NOV-2040		17.500	50,000,000	52,648,500

16-MAR	18.500% 14-AUG-2042		16.327	72,100,000	81,490,304
16-MAR	18.500% 14-AUG-2042		15.500	18,600,000	22,067,000
16-MAR	18.500% 14-AUG-2042		16.327	75,000,000	84,768,000
16-MAR	18.500% 14-AUG-2042		16.250	20,000,000	22,705,800
16-MAR	18.500% 14-AUG-2042		16.800	81,000,000	89,119,440
16-MAR	18.500% 14-AUG-2042		16.650	726,000,000	805,576,860
16-MAR	18.500% 14-AUG-2042		16.303	2,470,000,000	2,795,595,400
16-MAR	18.500% 14-AUG-2042		16.500	165,400,000	185,100,794
16-MAR	18.500% 14-AUG-2042		16.303	5,530,000,000	6,258,964,600
16-MAR	18.500% 14-AUG-2042		16.650	81,000,000	89,878,410
16-MAR	18.500% 14-AUG-2042		16.997	210,000,000	228,513,600
16-MAR	18.500% 14-AUG-2042		16.100	230,000,000	263,396,000
16-MAR	18.500% 14-AUG-2042		16.000	20,000,000	23,037,800
16-MAR	18.500% 14-AUG-2042		16.327	13,100,000	14,806,144
16-MAR	18.500% 14-AUG-2042		16.327	100,000,000	113,024,000
16-MAR	18.500% 14-AUG-2042		16.830	3,000,000,000	3,295,170,000
16-MAR	18.500% 14-AUG-2042		16.300	10,000,000,000	11,320,191,000
16-MAR	18.500% 14-AUG-2042		16.650	16,800,000	18,641,448
16-MAR	18.500% 14-AUG-2042		16.327	30,000,000	33,907,200
16-MAR	18.500% 14-AUG-2042		16.327	224,000,000	253,173,760
16-MAR	18.500% 14-AUG-2042		16.810	2,000,000,000	2,199,240,000
16-MAR	18.500% 14-AUG-2042		16.647	5,530,000,000	6,137,138,700
16-MAR	18.500% 14-AUG-2042		15.000	40,900,000	50,013,747
16-MAR	18.500% 14-AUG-2042		16.327	25,000,000	28,256,000
16-MAR	18.500% 14-AUG-2042		16.327	1,000,000,000	1,130,240,000
16-MAR	18.500% 14-AUG-2042		16.650	5,530,000,000	6,136,143,300
16-MAR	18.500% 14-AUG-2042		17.000	50,000,000,000	54,399,000,000
16-MAR	18.500% 14-AUG-2042		16.327	13,100,000	14,806,144

16-MAR	18.500% 14-AUG-2042		16.650	185,400,000	205,721,694
16-MAR	18.500% 14-AUG-2042		16.807	2,000,000,000	2,199,620,000
16-MAR	18.500% 14-AUG-2042		16.303	2,000,000,000	2,263,640,000
			TOTALS	338,142,300,000	339,897,293,519