

Government Securities Daily Secondary Market Report for 22-Mar-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
22-MAR	0.000% 14-SEP-2023	8.999	9.209	52,200,000	50,029,002
22-MAR	0.000% 14-MAR-2024	12.960	12.976	2,875,000,000	2,550,757,500
22-MAR	0.000% 14-MAR-2024	12.899	12.915	3,000,000,000	2,663,070,000
22-MAR	0.000% 14-MAR-2024	12.800	12.815	337,800,000	300,121,788
22-MAR	0.000% 14-MAR-2024	10.000	10.009	104,300,000	94,983,924
22-MAR	10.000% 07-SEP-2023		10.357	25,000,000,000	25,047,750,000
22-MAR	14.000% 01-AUG-2024		13.800	3,140,000,000	3,204,150,200
22-MAR	14.000% 01-AUG-2024		14.300	300,000,000	304,314,000
22-MAR	14.000% 01-AUG-2024		15.999	3,500,000,000	3,479,735,000
22-MAR	14.000% 01-AUG-2024		14.300	3,142,000,000	3,187,181,960
22-MAR	14.000% 01-AUG-2024		14.300	58,000,000	58,834,040
22-MAR	17.000% 16-JAN-2025		14.000	200,000,000	215,062,000
22-MAR	14.000% 29-MAY-2025		13.973	25,000,000,000	26,065,750,000
22-MAR	14.000% 29-MAY-2025		13.973	25,000,000,000	26,065,750,000
22-MAR	14.125% 13-JAN-2028		14.300	982,800,000	1,000,057,968
22-MAR	14.125% 13-JAN-2028		14.547	300,000	302,772
22-MAR	14.125% 13-JAN-2028		15.150	146,500,000	144,923,660
22-MAR	14.250% 23-AUG-2029		15.500	1,940,000,000	1,858,015,600
22-MAR	14.250% 23-AUG-2029		14.450	100,000,000	99,939,000
22-MAR	17.000% 03-APR-2031		16.070	20,000,000	22,312,000
22-MAR	14.250% 22-JUN-2034		15.247	173,200,000	169,074,376
22-MAR	14.250% 22-JUN-2034		15.247	257,000,000	250,878,260
22-MAR	16.000% 14-MAY-2037		16.800	123,800,000	124,447,474
22-MAR	16.000% 14-MAY-2037		16.800	146,700,000	147,467,241
22-MAR	16.000% 14-MAY-2037		16.800	29,700,000	29,855,331

22-MAR	16.000% 14-MAY-2037		16.800	615,000,000	618,216,450
22-MAR	16.000% 14-MAY-2037		16.800	1,700,000,000	1,708,891,000
22-MAR	16.000% 14-MAY-2037		15.615	200,000,000	213,958,000
22-MAR	16.000% 14-MAY-2037		16.800	204,600,000	205,670,058
22-MAR	16.000% 14-MAY-2037		16.800	317,100,000	318,758,433
22-MAR	16.000% 14-MAY-2037		16.800	126,500,000	127,161,595
22-MAR	16.000% 14-MAY-2037		16.810	3,063,400,000	3,077,828,614
22-MAR	17.500% 01-NOV-2040		17.000	3,500,000,000	3,792,880,000
22-MAR	17.750% 08-MAY-2042		16.310	50,000,000	56,863,000
22-MAR	18.500% 14-AUG-2042		16.000	2,900,000	3,348,949
22-MAR	18.500% 14-AUG-2042		16.100	43,600,000	50,058,032
22-MAR	18.500% 14-AUG-2042		16.900	1,705,000,000	1,870,402,050
22-MAR	18.500% 14-AUG-2042		16.500	200,000,000	224,408,000
22-MAR	18.500% 14-AUG-2042		16.750	90,500,000	100,118,000
22-MAR	18.500% 14-AUG-2042		16.307	88,200,000	100,059,372
22-MAR	18.500% 14-AUG-2042		16.700	1,705,000,000	1,891,523,835
22-MAR	18.500% 14-AUG-2042		17.823	11,500,000	11,994,155
22-MAR	18.500% 14-AUG-2042		17.500	58,700,000	62,298,897
22-MAR	18.500% 14-AUG-2042		16.800	40,000,000	44,126,912
22-MAR	18.500% 14-AUG-2042		16.650	1,500,000,000	1,668,795,000
22-MAR	18.500% 14-AUG-2042		16.327	100,000,000	113,317,000
22-MAR	18.500% 14-AUG-2042		17.500	28,300,000	30,035,073
22-MAR	18.500% 14-AUG-2042		16.200	1,100,000	1,255,650
			TOTALS	110,980,700,000	113,426,731,171