

Government Securities Daily Secondary Market Report for 02-Feb-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
02-FEB	0.000% 27-APR-2023	8.500	8.782	2,039,200,000	2,000,075,241
02-FEB	0.000% 03-AUG-2023	10.200	10.461	6,000,000	5,709,600
02-FEB	0.000% 03-AUG-2023	10.200	10.461	215,500,000	205,069,800
02-FEB	0.000% 03-AUG-2023	10.200	10.461	3,000,000,000	2,854,800,000
02-FEB	0.000% 12-OCT-2023	11.549	11.753	42,000,000	38,898,300
02-FEB	0.000% 21-DEC-2023	12.000	12.083	23,000,000	20,798,210
02-FEB	0.000% 18-JAN-2024	11.001	11.025	331,700,000	300,049,186
02-FEB	0.000% 01-FEB-2024	12.500	12.502	2,000,000,000	1,778,320,000
02-FEB	0.000% 01-FEB-2024	12.500	12.502	3,800,000,000	3,378,808,000
02-FEB	0.000% 01-FEB-2024	12.500	12.502	2,100,000,000	1,867,236,000
02-FEB	0.000% 01-FEB-2024	12.500	12.502	2,000,000,000	1,778,320,000
02-FEB	0.000% 01-FEB-2024	12.500	12.502	5,000,000,000	4,445,800,000
02-FEB	0.000% 01-FEB-2024	12.500	12.502	6,000,000,000	5,334,960,000
02-FEB	0.000% 01-FEB-2024	12.500	12.502	5,000,000,000	4,445,800,000
02-FEB	0.000% 01-FEB-2024	12.500	12.502	20,000,000	17,783,200
02-FEB	0.000% 01-FEB-2024	12.500	12.502	30,000,000	26,674,800
02-FEB	0.000% 01-FEB-2024	12.500	12.502	1,000,000,000	889,160,000
02-FEB	0.000% 01-FEB-2024	12.500	12.502	300,000,000	266,748,000
02-FEB	0.000% 01-FEB-2024	12.500	12.502	1,000,000,000	889,160,000
02-FEB	0.000% 01-FEB-2024	12.500	12.502	650,000,000	577,954,000
02-FEB	0.000% 01-FEB-2024	12.451	12.453	7,000,000,000	6,226,850,000
02-FEB	0.000% 01-FEB-2024	12.451	12.453	787,000,000	700,075,850
02-FEB	0.000% 01-FEB-2024	12.000	12.002	4,700,000,000	4,197,664,000
02-FEB	0.000% 01-FEB-2024	12.000	12.002	2,348,400,000	2,097,403,008

02-FEB	14.000% 18-JAN-2024		27.995	559,400,000	499,952,562
02-FEB	13.750% 30-MAY-2024		13.020	3,000,000,000	3,095,850,000
02-FEB	13.750% 30-MAY-2024		13.420	3,000,000,000	3,081,570,000
02-FEB	14.875% 25-SEP-2024		13.500	120,000,000	128,538,000
02-FEB	17.000% 16-JAN-2025		15.000	10,000,000	10,392,600
02-FEB	14.000% 29-MAY-2025		12.800	954,900,000	1,000,019,025
02-FEB	19.500% 18-DEC-2025		13.900	4,000,000,000	4,605,520,000
02-FEB	14.125% 13-JAN-2028		14.500	300,000,000	297,693,000
02-FEB	14.125% 13-JAN-2028		14.500	70,000,000	69,461,700
02-FEB	14.125% 13-JAN-2028		14.000	8,000,000	8,077,040
02-FEB	14.125% 13-JAN-2028		15.150	5,000,000,000	4,851,900,000
02-FEB	14.125% 13-JAN-2028		15.120	5,000,000,000	4,856,874,000
02-FEB	14.125% 13-JAN-2028		14.500	185,000,000	183,577,350
02-FEB	14.125% 13-JAN-2028		14.500	35,000,000	34,730,850
02-FEB	14.125% 13-JAN-2028		14.500	270,000,000	267,923,700
02-FEB	14.125% 13-JAN-2028		14.500	71,000,000	70,454,010
02-FEB	17.000% 03-APR-2031		15.450	5,000,000,000	5,611,200,000
02-FEB	17.000% 03-APR-2031		15.450	5,000,000,000	5,611,200,000
02-FEB	15.000% 20-MAY-2032		15.000	500,000,000	512,675,000
02-FEB	15.000% 20-MAY-2032		15.390	140,000,000	140,889,000
02-FEB	15.000% 20-MAY-2032		15.390	80,000,000	80,508,000
02-FEB	15.000% 20-MAY-2032		15.390	15,000,000	15,095,250
02-FEB	15.000% 20-MAY-2032		15.390	15,000,000	15,095,250
02-FEB	15.000% 20-MAY-2032		15.000	14,700,000	15,072,645
02-FEB	15.000% 20-MAY-2032		14.700	150,000,000	156,049,500
02-FEB	15.000% 20-MAY-2032		14.700	500,000,000	520,165,000

02-FEB	15.000% 20-MAY-2032		15.399	3,000,000,000	3,017,820,000
02-FEB	15.000% 20-MAY-2032		14.700	50,000,000	52,016,500
02-FEB	15.000% 20-MAY-2032		14.710	2,958,000,000	3,075,817,140
02-FEB	15.000% 20-MAY-2032		15.390	130,000,000	130,825,500
02-FEB	15.000% 20-MAY-2032		14.700	2,098,000,000	2,182,612,340
02-FEB	15.000% 20-MAY-2032		15.390	50,000,000	50,317,500
02-FEB	15.000% 20-MAY-2032		15.390	2,828,000,000	2,845,957,800
02-FEB	15.000% 20-MAY-2032		14.700	30,000,000	31,209,900
02-FEB	15.000% 20-MAY-2032		14.700	130,000,000	135,242,900
02-FEB	15.000% 20-MAY-2032		15.000	1,000,000,000	1,025,350,000
02-FEB	14.250% 22-JUN-2034		14.820	149,000,000	145,969,340
02-FEB	16.250% 08-NOV-2035		15.300	92,400,000	100,091,376
02-FEB	16.000% 14-MAY-2037		16.000	219,500,000	225,426,500
02-FEB	16.000% 14-MAY-2037		15.500	100,000,000	105,548,000
02-FEB	16.000% 14-MAY-2037		16.000	1,000,000,000	1,027,000,000
02-FEB	16.000% 14-MAY-2037		15.900	1,490,000,000	1,538,559,100
02-FEB	16.000% 14-MAY-2037		16.050	5,000,000,000	5,121,100,000
02-FEB	16.000% 14-MAY-2037		16.050	1,000,000,000	1,024,220,000
02-FEB	16.000% 14-MAY-2037		16.000	1,000,000,000	1,027,000,000
02-FEB	16.000% 14-MAY-2037		15.800	130,000,000	134,969,900
02-FEB	17.500% 01-NOV-2040		16.993	1,000,000	1,061,000
02-FEB	17.500% 01-NOV-2040		17.000	1,113,600,000	1,181,095,296
02-FEB	18.500% 14-AUG-2042		16.500	1,000,000,000	1,189,930,000
02-FEB	18.500% 14-AUG-2042		16.200	1,140,000,000	1,378,738,800
02-FEB	18.500% 14-AUG-2042		15.500	200,000,000	251,468,000
02-FEB	18.500% 14-AUG-2042		16.250	1,200,000,000	1,447,356,000

02-FEB	18.500% 14-AUG-2042		15.700	80,500,000	100,084,040
			TOTALS	110,580,800,000	108,631,387,609