

Government Securities Daily Secondary Market Report for 03-Feb-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
03-FEB	0.000% 01-FEB-2024	12.534	12.539	826,000,000	734,446,160
03-FEB	0.000% 01-FEB-2024	12.534	12.539	1,000,000,000	889,160,000
03-FEB	0.000% 01-FEB-2024	12.400	12.404	235,900,000	210,002,898
03-FEB	0.000% 01-FEB-2024	12.350	12.354	300,000,000	267,183,000
03-FEB	0.000% 12-OCT-2023	11.797	12.012	26,000,000	24,048,960
03-FEB	0.000% 18-JAN-2024	11.000	11.026	6,200,000	5,609,946
03-FEB	0.000% 03-AUG-2023	10.257	10.522	600,000,000	570,960,000
03-FEB	0.000% 04-MAY-2023	10.113	10.505	30,000,000	29,270,100
03-FEB	0.000% 27-APR-2023	9.952	10.342	1,500,000	1,466,805
03-FEB	0.000% 27-APR-2023	9.002	9.320	30,600,000	29,986,164
03-FEB	0.000% 25-MAY-2023	9.000	9.285	406,900,000	396,060,184
03-FEB	0.000% 25-MAY-2023	9.000	9.285	51,400,000	50,030,704
03-FEB	0.000% 03-AUG-2023	8.999	9.203	54,400,000	52,076,032
03-FEB	14.125% 13-JAN-2028		14.900	2,500,000,000	2,447,800,000
03-FEB	14.125% 13-JAN-2028		14.026	250,000,000	252,280,000
03-FEB	14.375% 03-FEB-2033		14.603	160,000,000	168,761,600
03-FEB	14.375% 03-FEB-2033		14.603	160,000,000	168,761,600
03-FEB	16.375% 04-MAR-2032		16.000	19,400,000	20,962,670
03-FEB	14.250% 22-JUN-2034		14.820	500,000,000	490,025,000
03-FEB	14.250% 22-JUN-2034		14.820	40,000,000	39,202,000
03-FEB	14.250% 22-JUN-2034		16.535	10,000,000	8,953,000
03-FEB	17.500% 01-NOV-2040		16.500	1,282,000,000	1,397,790,240
03-FEB	17.500% 01-NOV-2040		15.500	200,000	230,670
03-FEB	17.500% 01-NOV-2040		16.600	295,000,000	319,883,250
03-FEB	13.750% 30-MAY-2024		13.010	3,000,000,000	3,097,290,000
03-FEB	13.750% 30-MAY-2024		13.005	3,000,000,000	3,097,470,000

03-FEB	14.000% 29-MAY-2025		12.500	1,000,000,000	1,053,603,000
03-FEB	14.000% 29-MAY-2025		13.450	1,000,000,000	1,034,770,000
03-FEB	15.000% 20-MAY-2032		14.700	250,000,000	260,185,000
03-FEB	15.000% 20-MAY-2032		14.700	100,000,000	104,074,000
03-FEB	15.000% 20-MAY-2032		14.700	50,000,000	52,037,000
03-FEB	15.000% 20-MAY-2032		14.700	50,000,000	52,037,000
03-FEB	15.000% 20-MAY-2032		15.390	1,000,000,000	1,006,760,000
03-FEB	15.000% 20-MAY-2032		14.700	500,000,000	520,370,000
03-FEB	15.000% 20-MAY-2032		14.700	50,000,000	52,037,000
03-FEB	16.000% 14-MAY-2037		16.000	12,000,000,000	12,329,160,000
03-FEB	16.000% 14-MAY-2037		15.950	2,000,000,000	2,060,440,000
03-FEB	14.000% 08-AUG-2024		12.526	193,200,000	210,089,544
03-FEB	14.000% 08-AUG-2024		12.500	25,000,000	27,194,500
03-FEB	18.500% 14-AUG-2042		16.400	121,500,000	145,419,705
03-FEB	18.500% 14-AUG-2042		15.804	1,608,600,000	1,989,259,104
03-FEB	18.500% 14-AUG-2042		16.800	20,000,000	23,431,000
03-FEB	18.500% 14-AUG-2042		16.500	15,000,000	17,856,750
03-FEB	18.500% 14-AUG-2042		15.850	60,000,000	74,007,000
03-FEB	18.500% 14-AUG-2042		15.858	12,900,000	15,904,926
03-FEB	18.500% 14-AUG-2042		15.250	8,000,000	10,207,000
03-FEB	18.500% 14-AUG-2042		16.880	8,600,000	10,032,846
03-FEB	14.125% 13-JAN-2028		14.311	1,201,000,000	1,200,027,190
03-FEB	14.125% 13-JAN-2028		15.161	5,000,000,000	4,851,900,000
03-FEB	14.125% 13-JAN-2028		15.000	1,000,000,000	975,770,000
03-FEB	14.125% 13-JAN-2028		14.700	30,500,000	30,069,340
03-FEB	17.000% 03-APR-2031		15.850	7,200,000	7,947,072
03-FEB	17.000% 03-APR-2031		15.850	1,487,900,000	1,642,284,504
03-FEB	17.000% 03-APR-2031		15.850	8,890,700,000	9,813,199,032

03-FEB	14.250% 23-AUG-2029		15.200	8,000,000,000	8,173,600,000
03-FEB	14.250% 23-AUG-2029		15.200	8,000,000,000	8,173,600,000
03-FEB	14.000% 18-JAN-2024		14.000	5,000,000	5,027,950
03-FEB	14.000% 18-JAN-2024		13.000	150,000,000	152,153,134
03-FEB	11.000% 13-APR-2023		12.749	9,800,000	10,099,586
03-FEB	11.000% 13-APR-2023		11.979	20,000,000,000	20,639,710,000
03-FEB	11.000% 13-APR-2023		11.979	10,000,000,000	10,319,850,000
			TOTALS	98,640,400,000	101,813,824,166