

Government Securities Daily Secondary Market Report for 01-Feb-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
01-FEB	0.000% 27-APR-2023	10.082	10.479	3,800,000	3,712,828
01-FEB	0.000% 25-MAY-2023	11.196	11.635	5,200,000	5,025,800
01-FEB	0.000% 25-MAY-2023	9.500	9.815	22,700,000	22,051,461
01-FEB	0.000% 25-MAY-2023	9.500	9.815	108,100,000	105,011,583
01-FEB	0.000% 25-MAY-2023	9.001	9.284	6,200,000	6,031,918
01-FEB	0.000% 25-MAY-2023	9.001	9.284	200,000	194,578
01-FEB	0.000% 25-MAY-2023	9.001	9.284	10,700,000	10,409,923
01-FEB	0.000% 31-AUG-2023	10.569	10.803	21,300,000	20,073,546
01-FEB	0.000% 26-OCT-2023	10.088	10.222	537,000,000	500,097,360
01-FEB	0.000% 21-DEC-2023	10.500	10.562	546,500,000	500,037,602
01-FEB	0.000% 21-DEC-2023	10.433	10.494	11,000,000	10,070,280
01-FEB	11.000% 13-APR-2023		10.000	5,000,000,000	5,175,550,000
01-FEB	11.000% 13-APR-2023		10.301	5,000,000,000	5,172,650,000
01-FEB	14.000% 18-JAN-2024		14.501	2,000,000	2,000,960
01-FEB	14.000% 18-JAN-2024		12.842	69,000,000	70,038,450
01-FEB	13.750% 30-MAY-2024		13.650	5,000,000,000	5,120,450,000
01-FEB	14.000% 08-AUG-2024		13.449	1,000,000,000	1,074,180,000
01-FEB	14.000% 08-AUG-2024		13.250	10,000,000	10,768,683
01-FEB	17.000% 16-JAN-2025		13.559	4,300,000	4,573,222
01-FEB	17.000% 16-JAN-2025		13.559	4,300,000	4,573,222
01-FEB	14.000% 29-MAY-2025		13.000	191,800,000	200,030,138
01-FEB	14.125% 13-JAN-2028		15.000	1,000,000,000	974,990,000
01-FEB	14.125% 13-JAN-2028		14.900	300,000,000	293,505,000
01-FEB	14.125% 13-JAN-2028		15.000	11,100,000	10,822,389
01-FEB	14.125% 13-JAN-2028		15.100	5,000,000,000	4,858,250,000
01-FEB	14.125% 13-JAN-2028		15.000	5,000,000,000	4,874,966,000

01-FEB	16.375% 04-MAR-2032		17.500	66,000,000	66,762,300
01-FEB	15.000% 20-MAY-2032		15.390	1,500,000,000	1,508,910,000
01-FEB	15.000% 20-MAY-2032		15.399	10,989,500,000	11,050,271,935
01-FEB	15.000% 20-MAY-2032		14.500	104,800,000	110,050,480
01-FEB	15.000% 20-MAY-2032		14.700	50,000,000	51,996,500
01-FEB	15.000% 20-MAY-2032		14.700	1,000,000,000	1,039,930,000
01-FEB	15.000% 20-MAY-2032		14.700	350,000,000	363,975,500
01-FEB	15.000% 20-MAY-2032		14.700	100,000,000	103,993,000
01-FEB	14.250% 22-JUN-2034		14.773	167,000,000	163,960,600
01-FEB	14.250% 22-JUN-2034		14.773	172,000,000	168,869,600
01-FEB	14.250% 22-JUN-2034		14.773	2,300,000	2,258,140
01-FEB	16.250% 08-NOV-2035		15.250	285,600,000	310,075,920
01-FEB	16.250% 08-NOV-2035		15.258	1,000,000	1,085,260
01-FEB	16.250% 08-NOV-2035		16.565	80,000,000	81,081,600
01-FEB	16.000% 14-MAY-2037		15.140	200,000,000	215,272,000
01-FEB	16.000% 14-MAY-2037		15.140	115,000,000	123,781,400
01-FEB	16.000% 14-MAY-2037		16.000	1,000,000,000	1,026,560,000
01-FEB	16.000% 14-MAY-2037		16.050	1,000,000,000	1,023,790,000
01-FEB	16.000% 14-MAY-2037		15.140	185,500,000	199,664,780
01-FEB	16.000% 14-MAY-2037		15.140	70,000,000	75,345,200
01-FEB	17.500% 01-NOV-2040		15.507	173,700,000	200,090,241
01-FEB	17.500% 01-NOV-2040		16.000	27,500,000	30,802,475
01-FEB	17.500% 01-NOV-2040		17.000	2,900,000	3,074,406
01-FEB	17.500% 01-NOV-2040		16.450	75,000,000	81,927,750
01-FEB	17.500% 01-NOV-2040		16.400	2,000,000	2,190,780
01-FEB	18.500% 14-AUG-2042		15.820	8,100,000	9,999,288
01-FEB	18.500% 14-AUG-2042		17.870	50,000,000	55,381,000
01-FEB	18.500% 14-AUG-2042		16.550	1,000,000,000	1,186,220,000

01-FEB	18.500% 14-AUG-2042		16.500	1,000,000,000	1,189,410,000
01-FEB	18.500% 14-AUG-2042		16.000	200,000,000	244,446,000
			TOTALS	48,843,100,000	49,721,241,098