

Government Securities Daily Secondary Market Report for 20-Feb-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
20-FEB	0.000% 02-MAR-2023	13.004	13.861	19,500,000	19,430,775
20-FEB	0.000% 30-MAR-2023	10.998	11.555	70,000,000	69,207,600
20-FEB	0.000% 17-AUG-2023	10.999	11.310	10,700,000	10,155,263
20-FEB	0.000% 31-AUG-2023	11.000	11.287	9,000,000	8,507,700
20-FEB	0.000% 31-AUG-2023	9.499	9.713	210,000,000	200,006,100
20-FEB	0.000% 21-DEC-2023	9.000	9.066	107,500,000	100,004,025
20-FEB	0.000% 21-DEC-2023	8.000	8.053	85,400,000	80,065,062
20-FEB	0.000% 04-JAN-2024	12.000	12.090	55,300,000	50,065,855
20-FEB	11.000% 13-APR-2023		10.177	25,000,000,000	26,003,500,000
20-FEB	11.000% 13-APR-2023		10.176	25,000,000,000	26,003,500,000
20-FEB	14.000% 18-JAN-2024		12.290	20,000,000,000	20,527,000,000
20-FEB	14.000% 29-MAY-2025		12.000	121,600,000	130,051,200
20-FEB	14.000% 29-MAY-2025		12.000	18,700,000	19,999,650
20-FEB	14.125% 13-JAN-2028		15.050	3,000,000,000	2,942,160,000
20-FEB	14.125% 13-JAN-2028		15.000	3,000,000,000	2,947,140,000
20-FEB	14.125% 13-JAN-2028		15.250	3,000,000,000	2,922,330,000
20-FEB	14.125% 13-JAN-2028		13.600	174,700,000	180,021,362
20-FEB	14.125% 13-JAN-2028		14.900	91,700,000	90,390,524
20-FEB	14.125% 13-JAN-2028		15.000	5,000,000,000	4,911,900,000
20-FEB	16.375% 04-MAR-2032		14.235	424,500,000	500,005,815
20-FEB	15.000% 20-MAY-2032		15.150	1,000,000,000	1,025,360,000
20-FEB	14.250% 22-JUN-2034		16.000	5,500,000	5,099,105
20-FEB	14.250% 22-JUN-2034		15.560	5,200,000	4,932,885
20-FEB	14.250% 22-JUN-2034		14.677	350,000,000	347,994,500

20-FEB	16.000% 14-MAY-2037		16.000	130,000,000	134,530,500
20-FEB	16.000% 14-MAY-2037		15.235	60,000,000	64,734,600
20-FEB	16.000% 14-MAY-2037		15.773	15,000,000	15,714,000
20-FEB	16.000% 14-MAY-2037		15.235	100,000,000	107,891,000
20-FEB	16.000% 14-MAY-2037		15.235	97,500,000	105,193,725
20-FEB	16.000% 14-MAY-2037		16.000	8,000,000	8,278,800
20-FEB	16.000% 14-MAY-2037		16.000	182,000,000	188,342,700
20-FEB	16.000% 14-MAY-2037		16.000	70,000,000	72,439,500
20-FEB	16.000% 14-MAY-2037		15.235	100,000,000	107,891,000
20-FEB	16.000% 14-MAY-2037		16.000	150,000,000	155,227,500
20-FEB	16.000% 14-MAY-2037		16.000	20,000,000	20,697,000
20-FEB	16.000% 14-MAY-2037		15.235	250,000,000	269,727,500
20-FEB	17.500% 01-NOV-2040		17.400	172,000,000	180,058,200
20-FEB	17.500% 01-NOV-2040		15.300	29,800,000	35,009,338
20-FEB	17.500% 01-NOV-2040		15.000	8,400,000	10,041,444
20-FEB	17.750% 08-MAY-2042		17.400	4,800,000	5,077,872
20-FEB	18.500% 14-AUG-2042		15.400	70,600,000	89,929,574
			TOTALS	88,227,400,000	90,669,611,674