

Government Securities Daily Secondary Market Report for 21-Feb-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
21-FEB	0.000% 04-JAN-2024	12.10	12.193	9,000,000,000	8,144,190,000
21-FEB	0.000% 13-APR-2023	11.15	11.699	120,000,000	118,159,200
21-FEB	0.000% 14-SEP-2023	11.65	11.945	12,700,000	11,920,093
21-FEB	0.000% 16-FEB-2024	11.00	11.007	66,600,000	60,081,858
21-FEB	0.000% 21-DEC-2023	10.50	10.592	187,800,000	172,742,196
21-FEB	0.000% 21-DEC-2023	10.00	10.083	27,100,000	25,022,785
21-FEB	0.000% 25-MAY-2023	9.10	9.408	22,700,000	22,185,845
21-FEB	0.000% 31-AUG-2023	8.00	8.152	52,100,000	50,006,622
21-FEB	10.000% 07-SEP-2023		11.121	25,000,000,000	26,008,750,000
21-FEB	11.000% 13-APR-2023		10.565	25,000,000,000	26,012,000,000
21-FEB	11.000% 13-APR-2023		10.610	25,000,000,000	26,010,500,000
21-FEB	11.000% 13-APR-2023		10.565	25,000,000,000	26,012,000,000
21-FEB	14.000% 08-AUG-2024		12.075	500,000	515,175
21-FEB	14.000% 18-JAN-2024		12.335	30,000,000,000	30,809,400,000
21-FEB	14.000% 18-JAN-2024		13.085	220,000,000	224,552,156
21-FEB	14.000% 29-MAY-2025		12.837	490,000,000	516,484,500
21-FEB	14.000% 29-MAY-2025		13.539	490,000,000	509,840,100
21-FEB	14.125% 13-JAN-2028		15.024	1,401,300,000	1,377,155,601
21-FEB	14.125% 13-JAN-2028		14.523	200,100,000	200,017,000
21-FEB	14.125% 13-JAN-2028		15.174	2,000,000,000	1,955,600,000
21-FEB	14.125% 13-JAN-2028		14.923	4,500,000,000	4,437,495,000
21-FEB	14.250% 22-JUN-2034		14.691	60,000,000	59,679,600
21-FEB	14.250% 23-AUG-2029		14.320	50,000,000	53,276,500
21-FEB	16.000% 14-MAY-2037		16.236	9,900,000,000	10,129,383,000
21-FEB	16.000% 14-MAY-2037		15.250	200,000,000	215,868,000
21-FEB	16.000% 14-MAY-2037		16.833	50,000,000	49,577,000

21-FEB	16.250% 08-NOV-2035		16.008	26,000,000	27,373,580
21-FEB	16.250% 08-NOV-2035		15.856	95,000,000	100,808,300
21-FEB	16.250% 08-NOV-2035		15.273	1,000,000	1,094,060
21-FEB	16.625% 27-AUG-2026		14.582	5,000,000,000	5,672,800,000
21-FEB	16.625% 27-AUG-2026		14.281	5,000,000,000	5,714,750,000
21-FEB	16.625% 27-AUG-2026		14.571	5,000,000,000	5,674,200,000
21-FEB	17.000% 03-APR-2031		14.538	94,000,000	110,620,140
21-FEB	17.500% 01-NOV-2040		15.522	3,000,000	3,484,260
21-FEB	17.500% 01-NOV-2040		16.075	1,300,000	1,463,592
21-FEB	17.500% 01-NOV-2040		16.165	10,000,000,000	11,202,300,000
21-FEB	17.500% 01-NOV-2040		16.978	215,000,000	230,458,500
21-FEB	17.500% 01-NOV-2040		16.867	1,500,000	1,617,450
21-FEB	17.500% 01-NOV-2040		15.020	334,600,000	399,984,186
21-FEB	17.500% 01-NOV-2040		16.165	10,000,000,000	11,202,300,000
21-FEB	17.500% 01-NOV-2040		15.514	100,000	116,189
21-FEB	17.750% 08-MAY-2042		17.069	35,000,000	37,738,400
21-FEB	18.500% 14-AUG-2042		15.815	280,000,000	348,941,600
21-FEB	18.500% 14-AUG-2042		15.207	1,166,000,000	1,503,347,120
21-FEB	18.500% 14-AUG-2042		15.815	8,100,000	10,094,382
21-FEB	18.500% 14-AUG-2042		16.516	3,000,000,000	3,599,460,000
21-FEB	18.500% 14-AUG-2042		16.516	3,000,000,000	3,599,460,000
21-FEB	18.500% 14-AUG-2042		15.815	90,000,000	112,159,800
21-FEB	18.500% 14-AUG-2042		15.815	35,000,000	43,617,700
21-FEB	18.500% 14-AUG-2042		16.519	3,000,000,000	3,598,860,000
21-FEB	18.500% 14-AUG-2042		16.016	366,000,000	451,137,000
21-FEB	18.500% 14-AUG-2042		15.815	990,000,000	1,233,757,800
21-FEB	18.500% 14-AUG-2042		15.465	1,600,000	2,033,168
			TOTALS	206,794,100,000	218,070,379,458

