

Government Securities Daily Secondary Market Report for 22-Feb-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
22-FEB	0.000% 25-MAY-2023	9.902	10.274	38,000,000	37,074,700
22-FEB	0.000% 25-MAY-2023	8.002	8.244	38,000,000	37,248,740
22-FEB	0.000% 07-DEC-2023	12.600	12.764	6,100,000,000	5,548,377,000
22-FEB	0.000% 21-DEC-2023	11.036	11.138	109,100,000	99,971,603
22-FEB	0.000% 21-DEC-2023	10.000	10.085	32,500,000	30,016,350
22-FEB	0.000% 04-JAN-2024	12.100	12.195	9,000,000,000	8,146,620,000
22-FEB	0.000% 04-JAN-2024	12.095	12.191	9,000,000,000	8,146,890,000
22-FEB	0.000% 16-FEB-2024	12.000	12.012	1,000,000,000	894,430,000
22-FEB	0.000% 16-FEB-2024	11.501	11.511	400,000,000	359,352,000
22-FEB	11.000% 13-APR-2023		10.186	30,000,000,000	31,221,000,000
22-FEB	11.000% 13-APR-2023		10.142	25,000,000,000	26,019,000,000
22-FEB	11.000% 13-APR-2023		10.186	25,000,000,000	26,017,500,000
22-FEB	10.000% 07-SEP-2023		10.994	25,000,000,000	26,017,250,000
22-FEB	10.000% 07-SEP-2023		11.000	25,000,000,000	26,016,500,000
22-FEB	14.000% 18-JAN-2024		12.255	30,000,000,000	30,819,600,000
22-FEB	14.000% 18-JAN-2024		12.300	40,000,000,000	41,077,600,000
22-FEB	14.000% 18-JAN-2024		9.001	4,800,000	5,066,208
22-FEB	14.000% 18-JAN-2024		13.000	96,500,000	98,530,360
22-FEB	14.000% 29-MAY-2025		12.000	93,400,000	99,955,746
22-FEB	16.000% 06-MAY-2027		14.800	18,500,000	20,010,895
22-FEB	14.125% 13-JAN-2028		14.700	2,000,000,000	1,986,405,268
22-FEB	15.000% 20-MAY-2032		15.250	3,500,000,000	3,574,620,000
22-FEB	15.000% 20-MAY-2032		15.150	3,000,000,000	3,078,540,000
22-FEB	14.250% 22-JUN-2034		15.300	5,000,000,000	4,812,492,026
22-FEB	16.000% 14-MAY-2037		16.025	9,900,000,000	10,239,867,000
22-FEB	16.000% 14-MAY-2037		16.020	9,900,000,000	10,242,639,000

22-FEB	16.000% 14-MAY-2037		15.283	100,000,000	107,694,000
22-FEB	16.000% 14-MAY-2037		16.150	5,000,000,000	5,137,200,000
22-FEB	16.000% 14-MAY-2037		16.016	15,000,000	15,522,750
22-FEB	16.000% 14-MAY-2037		16.350	5,000,000,000	5,082,850,000
22-FEB	16.000% 14-MAY-2037		16.340	5,000,000,000	5,085,550,000
22-FEB	16.000% 14-MAY-2037		16.050	5,000,000,000	5,164,750,000
22-FEB	16.000% 14-MAY-2037		15.700	2,500,000,000	2,631,575,000
22-FEB	16.000% 14-MAY-2037		16.150	5,000,000,000	5,137,200,000
22-FEB	16.000% 14-MAY-2037		16.025	9,900,000,000	10,239,867,000
22-FEB	16.000% 14-MAY-2037		16.217	4,900,000,000	5,016,522,000
22-FEB	16.000% 14-MAY-2037		16.217	5,000,000,000	5,118,900,000
22-FEB	17.500% 01-NOV-2040		15.000	83,600,000	100,015,696
22-FEB	17.750% 08-MAY-2042		17.000	126,300,000	136,630,077
22-FEB	17.750% 08-MAY-2042		16.800	45,800,000	50,087,333
22-FEB	17.750% 08-MAY-2042		16.250	240,000,000	270,571,200
22-FEB	17.750% 08-MAY-2042		17.491	10,000,000	10,537,600
22-FEB	17.750% 08-MAY-2042		16.250	71,000,000	80,043,980
22-FEB	17.750% 08-MAY-2042		15.822	200,000,000	231,000,000
22-FEB	17.750% 08-MAY-2042		16.250	88,500,000	99,773,130
22-FEB	18.500% 14-AUG-2042		16.610	5,000,000,000	5,966,750,000
22-FEB	18.500% 14-AUG-2042		17.000	85,000,000	99,380,300
22-FEB	18.500% 14-AUG-2042		16.250	123,000,000	149,631,960
			TOTALS	312,719,000,000	320,578,608,922