

Government Securities Daily Secondary Market Report for 24-Feb-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
24-FEB	0.000% 11-MAY-2023	7.998	8.255	1,100,000	1,081,982
24-FEB	0.000% 18-AUG-2023	10.000	10.260	217,000,000	207,072,250
24-FEB	0.000% 18-AUG-2023	10.000	10.260	217,000,000	207,072,250
24-FEB	0.000% 26-OCT-2023	10.000	10.164	106,700,000	100,014,178
24-FEB	0.000% 09-NOV-2023	11.085	11.262	100,000	92,734
24-FEB	0.000% 21-DEC-2023	10.100	10.189	216,700,000	200,089,945
24-FEB	0.000% 16-FEB-2024	11.000	11.013	110,800,000	100,036,888
24-FEB	11.000% 13-APR-2023		10.591	25,000,000,000	26,033,250,000
24-FEB	11.000% 13-APR-2023		10.303	20,000,000,000	20,833,800,000
24-FEB	14.000% 18-JAN-2024		12.380	40,000,000,000	41,104,800,000
24-FEB	14.000% 18-JAN-2024		12.382	40,000,000,000	41,104,400,000
24-FEB	14.000% 08-AUG-2024		12.050	19,400,000	20,014,398
24-FEB	14.875% 25-SEP-2024		13.455	1,200,000,000	1,297,260,000
24-FEB	14.000% 29-MAY-2025		12.506	285,000,000	302,553,150
24-FEB	14.125% 13-JAN-2028		15.035	30,000,000	29,506,500
24-FEB	14.125% 13-JAN-2028		14.994	1,820,000,000	1,792,590,800
24-FEB	14.125% 13-JAN-2028		15.036	50,000,000	49,177,500
24-FEB	14.125% 13-JAN-2028		14.994	1,848,000,000	1,820,169,120
24-FEB	14.125% 13-JAN-2028		14.994	132,000,000	130,012,080
24-FEB	14.125% 13-JAN-2028		15.324	3,000,000,000	2,922,150,000
24-FEB	14.125% 13-JAN-2028		15.024	3,000,000,000	2,951,820,000
24-FEB	14.250% 23-AUG-2029		15.421	3,000,000,000	3,067,620,000
24-FEB	14.250% 23-AUG-2029		15.231	39,400,000	40,581,212
24-FEB	14.250% 23-AUG-2029		15.722	5,000,000,000	5,054,750,000

24-FEB	15.000% 20-MAY-2032		15.518	1,000,000,000	1,010,160,000
24-FEB	16.250% 08-NOV-2035		15.916	10,000,000	10,591,800
24-FEB	16.250% 08-NOV-2035		15.916	10,000,000	10,591,800
24-FEB	16.250% 08-NOV-2035		16.517	25,000,000	25,678,069
24-FEB	16.250% 08-NOV-2035		15.381	10,000,000	10,891,800
24-FEB	16.250% 08-NOV-2035		16.688	20,000,000	20,366,200
24-FEB	16.000% 14-MAY-2037		15.916	38,400,000	40,019,712
24-FEB	16.000% 14-MAY-2037		15.021	100,000	109,441
24-FEB	17.500% 01-NOV-2040		16.176	1,488,800,000	1,669,004,352
24-FEB	17.500% 01-NOV-2040		16.674	3,326,600,000	3,629,121,004
24-FEB	17.500% 01-NOV-2040		15.543	3,000,000	3,484,260
24-FEB	17.500% 01-NOV-2040		16.674	2,485,900,000	2,711,967,746
24-FEB	17.500% 01-NOV-2040		16.674	4,031,000,000	4,397,579,140
24-FEB	17.500% 01-NOV-2040		15.715	181,800,000	209,108,178
24-FEB	17.500% 01-NOV-2040		16.316	54,000,000,000	60,071,220,000
24-FEB	17.500% 01-NOV-2040		15.529	300,000	348,711
24-FEB	17.500% 01-NOV-2040		16.674	469,000,000	511,650,860
24-FEB	17.500% 01-NOV-2040		16.186	1,488,800,000	1,668,081,296
24-FEB	17.500% 01-NOV-2040		15.715	130,500,000	150,102,405
24-FEB	17.500% 01-NOV-2040		16.674	839,500,000	915,844,130
24-FEB	17.500% 01-NOV-2040		16.674	8,848,000,000	9,652,637,120
24-FEB	17.500% 01-NOV-2040		15.529	300,000	348,711
24-FEB	17.750% 08-MAY-2042		16.825	73,000,000	79,868,570
24-FEB	18.500% 14-AUG-2042		16.947	40,000,000	46,980,000
24-FEB	18.500% 14-AUG-2042		16.667	300,000,000	357,561,000

24-FEB	18.500% 14-AUG-2042		16.827	170,000,000	200,919,600
24-FEB	18.500% 14-AUG-2042		16.990	170,000,000	199,217,900
24-FEB	18.500% 14-AUG-2042		17.017	8,000,000,000	9,361,840,000
24-FEB	18.500% 14-AUG-2042		16.825	3,600,000	4,255,128
24-FEB	18.500% 14-AUG-2042		16.767	40,200,000	47,661,522
24-FEB	18.500% 14-AUG-2042		16.775	15,700,000	18,605,913
24-FEB	18.500% 14-AUG-2042		16.525	50,000,000	60,043,000
24-FEB	18.500% 14-AUG-2042		16.616	2,000,000,000	2,390,060,000
24-FEB	18.500% 14-AUG-2042		16.516	100,000,000	120,138,000
24-FEB	18.500% 14-AUG-2042		16.967	10,000,000	11,732,800
24-FEB	18.500% 14-AUG-2042		17.026	12,000,000	14,036,520
24-FEB	18.500% 14-AUG-2042		16.867	83,000,000	97,891,030
24-FEB	18.500% 14-AUG-2042		16.990	760,000,000	890,621,200
24-FEB	18.500% 14-AUG-2042		16.817	600,000,000	709,500,000
24-FEB	18.500% 14-AUG-2042		16.947	40,000,000	46,980,000
24-FEB	18.500% 14-AUG-2042		17.026	81,300,000	95,097,423
24-FEB	18.500% 14-AUG-2042		16.926	20,000,000	23,516,252
24-FEB	18.500% 14-AUG-2042		16.637	6,000,000,000	7,162,560,000
24-FEB	18.500% 14-AUG-2042		17.017	6,500,000,000	7,606,495,000
24-FEB	18.500% 14-AUG-2042		16.616	200,000,000	239,006,000
24-FEB	18.500% 14-AUG-2042		17.026	10,000,000	11,697,100
24-FEB	18.500% 14-AUG-2042		16.990	760,000,000	890,621,200
24-FEB	18.500% 14-AUG-2042		17.026	5,000,000	5,848,550
24-FEB	18.500% 14-AUG-2042		17.026	10,000,000	11,697,100
24-FEB	18.500% 14-AUG-2042		17.026	500,000,000	584,855,000
24-FEB	18.500% 14-AUG-2042		16.616	2,000,000,000	2,390,060,000
24-FEB	18.500% 14-AUG-2042		16.616	180,000,000	215,105,400

24-FEB	18.500% 14-AUG-2042		16.775	286,900,000	340,002,321
24-FEB	18.500% 14-AUG-2042		17.026	50,000,000	58,485,500
24-FEB	18.500% 14-AUG-2042		16.775	15,700,000	18,605,913
24-FEB	18.500% 14-AUG-2042		16.717	6,000,000	7,132,380
24-FEB	18.500% 14-AUG-2042		16.817	200,000,000	236,500,000
24-FEB	18.500% 14-AUG-2042		15.314	7,800,000	10,008,024
24-FEB	18.500% 14-AUG-2042		16.617	3,000,000,000	3,585,090,000
24-FEB	18.500% 14-AUG-2042		16.827	170,000,000	200,919,600
24-FEB	18.500% 14-AUG-2042		16.990	760,000,000	890,621,200
24-FEB	18.500% 14-AUG-2042		16.827	760,000,000	898,228,800
24-FEB	18.500% 14-AUG-2042		16.827	760,000,000	898,228,800
24-FEB	18.500% 14-AUG-2042		17.025	72,400,000	84,689,960
24-FEB	18.500% 14-AUG-2042		16.990	140,000,000	164,061,800
24-FEB	18.500% 14-AUG-2042		16.817	100,000,000	118,250,000
24-FEB	18.500% 14-AUG-2042		16.825	3,600,000	4,255,128
24-FEB	18.500% 14-AUG-2042		17.026	100,000,000	116,971,000
24-FEB	18.500% 14-AUG-2042		16.967	100,000,000	117,328,000
24-FEB	18.500% 14-AUG-2042		16.817	500,000,000	591,250,000
24-FEB	18.500% 14-AUG-2042		17.012	3,000,000,000	3,511,620,000
24-FEB	18.500% 14-AUG-2042		16.990	760,000,000	890,621,200
24-FEB	18.500% 14-AUG-2042		16.617	3,000,000,000	3,585,090,000
24-FEB	18.500% 14-AUG-2042		16.023	32,500,000	40,093,950
24-FEB	18.500% 14-AUG-2042		16.967	5,500,000	6,453,040
24-FEB	18.500% 14-AUG-2042		16.990	170,000,000	199,217,900
24-FEB	18.500% 14-AUG-2042		17.026	5,000,000	5,848,550
24-FEB	18.500% 14-AUG-2042		17.026	100,000,000	116,971,000
24-FEB	18.500% 14-AUG-2042		17.026	42,800,000	50,063,588

24-FEB	18.500% 14-AUG-2042		17.026	171,000,000	200,020,410
24-FEB	18.500% 14-AUG-2042		16.990	170,000,000	199,217,900
24-FEB	18.500% 14-AUG-2042		16.817	200,000,000	236,500,000
24-FEB	18.500% 14-AUG-2042		16.827	140,000,000	165,463,200
24-FEB	18.500% 14-AUG-2042		16.817	200,000,000	236,500,000
24-FEB	18.500% 14-AUG-2042		16.817	200,000,000	236,500,000
24-FEB	18.500% 14-AUG-2042		16.990	170,000,000	199,217,900
			TOTALS	267,833,200,000	288,203,319,994