

Government Securities Daily Secondary Market Report for 13-Feb-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
13-FEB	0.000% 02-MAR-2023	13.000	13.838	20,000,000	19,879,633
13-FEB	0.000% 07-DEC-2023	13.000	13.153	10,000,000	9,043,383
13-FEB	0.000% 09-NOV-2023	11.000	11.157	75,700,000	70,023,257
13-FEB	0.000% 18-JAN-2024	10.999	11.041	70,600,000	64,056,086
13-FEB	0.000% 20-JUL-2023	10.400	10.710	5,300,000	5,073,054
13-FEB	0.000% 21-DEC-2023	10.500	10.580	21,800,000	20,009,784
13-FEB	0.000% 21-DEC-2023	10.096	10.170	162,900,000	149,996,691
13-FEB	0.000% 21-DEC-2023	10.001	10.073	108,600,000	100,072,728
13-FEB	0.000% 25-MAY-2023	9.266	9.581	100,000	97,500
13-FEB	0.000% 25-MAY-2023	9.000	9.297	16,500,000	16,099,050
13-FEB	17.000% 16-JAN-2025		16.372	100,000	108,545
13-FEB	18.500% 14-AUG-2042		16.137	2,000,000,000	2,391,280,000
13-FEB	17.500% 01-NOV-2040		15.662	63,100,000	71,037,349
13-FEB	14.125% 13-JAN-2028		16.048	20,000,000	19,944,800
13-FEB	11.000% 13-APR-2023		5.591	25,000,000,000	25,958,750,000
13-FEB	10.000% 07-SEP-2023		8.697	25,000,000,000	25,977,250,000
13-FEB	18.500% 14-AUG-2042		15.511	3,200,000	3,963,616
13-FEB	14.000% 29-MAY-2025		13.138	25,000,000,000	25,697,250,000

13-FEB	17.500% 01-NOV-2040		16.409	7,647,100,000	8,250,073,835
13-FEB	17.500% 01-NOV-2040		16.409	511,000,000	551,292,350
13-FEB	17.500% 01-NOV-2040		16.409	225,100,000	242,849,135
13-FEB	18.500% 14-AUG-2042		16.134	2,000,000,000	2,391,660,000
13-FEB	16.000% 14-MAY-2037		15.891	5,000,000,000	5,090,200,000
13-FEB	18.500% 14-AUG-2042		16.185	5,000,000,000	5,962,250,000
13-FEB	16.000% 14-MAY-2037		14.910	140,000,000	150,619,000
13-FEB	14.000% 29-MAY-2025		12.212	4,000,000,000	4,188,240,000
13-FEB	17.500% 01-NOV-2040		16.588	15,000,000	16,021,200
13-FEB	16.375% 04-MAR-2032		14.445	90,000,000	102,887,100
13-FEB	14.250% 22-JUN-2034		17.158	27,500,000	25,420,248
13-FEB	14.000% 18-JAN-2024		20.193	83,000,000	83,424,130
13-FEB	18.500% 14-AUG-2042		15.848	100,000,000	121,512,000
13-FEB	18.500% 14-AUG-2042		15.396	200,000,000	249,374,000
13-FEB	17.500% 01-NOV-2040		15.951	180,300,000	199,624,554
13-FEB	17.500% 01-NOV-2040		15.463	90,000,000	102,504,600
13-FEB	16.000% 14-MAY-2037		14.910	93,000,000	100,054,050
13-FEB	14.125% 13-JAN-2028		16.071	150,600,000	150,075,912
13-FEB	14.250% 22-JUN-2034		16.065	205,500,000	200,251,530
13-FEB	18.500% 14-AUG-2042		15.896	5,000,000,000	6,059,150,000

13-FEB	17.000% 03-APR-2031		14.423	90,000,000	104,182,200
13-FEB	14.000% 18-JAN-2024		18.074	40,000,000,000	40,956,400,000
13-FEB	14.125% 13-JAN-2028		16.494	40,000,000	39,320,000
13-FEB	14.125% 13-JAN-2028		16.743	1,000,000,000	975,160,000
13-FEB	17.500% 01-NOV-2040		15.490	88,000,000	100,063,040
13-FEB	17.500% 01-NOV-2040		16.409	1,909,800,000	2,060,387,730
13-FEB	16.250% 08-NOV-2035		14.717	17,000,000	18,745,560
13-FEB	11.000% 13-APR-2023		6.931	4,800,000	4,965,456
13-FEB	16.000% 14-MAY-2037		15.678	7,000,000,000	7,210,840,000
13-FEB	17.500% 01-NOV-2040		16.409	2,876,000,000	3,102,772,600
			TOTALS	161,361,600,000	169,384,255,706