

Government Securities Daily Secondary Market Report for 07-Feb-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
07-FEB	0.000% 16-MAR-2023	11.497	12.109	103,000,000	101,813,440
07-FEB	0.000% 06-JUL-2023	12.000	12.430	1,000,000,000	953,300,000
07-FEB	0.000% 03-AUG-2023	9.000	9.209	64,800,000	62,090,064
07-FEB	0.000% 12-OCT-2023	11.177	11.377	32,300,000	30,028,664
07-FEB	11.000% 13-APR-2023		9.850	3,000,000,000	3,111,120,000
07-FEB	11.000% 13-APR-2023		9.001	2,000,000,000	2,077,080,000
07-FEB	10.000% 07-SEP-2023		10.794	25,000,000,000	25,930,250,000
07-FEB	14.000% 08-AUG-2024		12.750	1,800,000	1,954,530
07-FEB	19.500% 18-DEC-2025		13.200	4,000,000,000	4,684,760,000
07-FEB	19.500% 18-DEC-2025		13.205	4,000,000,000	4,684,240,000
07-FEB	19.500% 18-DEC-2025		13.437	4,000,000,000	4,660,640,000
07-FEB	19.500% 18-DEC-2025		13.208	4,000,000,000	4,683,960,000
07-FEB	14.125% 13-JAN-2028		15.000	1,050,000,000	1,026,186,000
07-FEB	14.125% 13-JAN-2028		15.050	1,000,000,000	975,650,000
07-FEB	17.000% 03-APR-2031		15.500	4,000,000	4,488,560
07-FEB	16.375% 04-MAR-2032		17.501	66,000,000	66,944,460
07-FEB	16.375% 04-MAR-2032		13.510	10,000,000,000	12,123,400,000
07-FEB	16.375% 04-MAR-2032		13.500	10,000,000,000	12,129,100,000
07-FEB	15.000% 20-MAY-2032		14.700	150,000,000	156,354,000
07-FEB	15.000% 20-MAY-2032		15.399	50,000,000	50,399,585
07-FEB	15.000% 20-MAY-2032		14.700	100,000,000	104,236,000
07-FEB	15.000% 20-MAY-2032		15.390	500,000,000	504,200,000
07-FEB	15.000% 20-MAY-2032		14.700	250,000,000	260,590,000
07-FEB	14.375% 03-FEB-2033		15.200	10,000,000	10,264,200
07-FEB	14.250% 22-JUN-2034		14.550	703,000,000	700,244,240

07-FEB	16.250% 08-NOV-2035		16.500	2,000,000	2,039,080
07-FEB	16.000% 14-MAY-2037		15.950	33,000,000	34,054,680
07-FEB	16.000% 14-MAY-2037		15.992	301,000,000	309,912,610
07-FEB	16.000% 14-MAY-2037		15.800	115,400,000	120,062,160
07-FEB	16.000% 14-MAY-2037		14.850	33,000,000	36,191,000
07-FEB	16.000% 14-MAY-2037		15.931	38,600,000	39,874,572
07-FEB	16.000% 14-MAY-2037		15.283	300,000,000	321,120,000
07-FEB	17.500% 01-NOV-2040		16.000	15,000,000	16,843,950
07-FEB	17.500% 01-NOV-2040		16.350	6,000,000	6,607,620
07-FEB	17.500% 01-NOV-2040		17.008	229,600,000	243,954,592
07-FEB	17.500% 01-NOV-2040		16.450	5,000,000,000	5,476,100,000
07-FEB	17.500% 01-NOV-2040		15.500	2,078,000,000	2,400,588,720
07-FEB	17.500% 01-NOV-2040		17.000	9,500,000	10,098,442
07-FEB	17.500% 01-NOV-2040		16.800	4,000,000	4,298,041
07-FEB	18.500% 14-AUG-2042		15.850	4,600,000	5,683,392
07-FEB	18.500% 14-AUG-2042		17.705	5,000,000,000	5,600,000,000
07-FEB	18.500% 14-AUG-2042		15.850	8,100,000	10,007,712
07-FEB	18.500% 14-AUG-2042		16.997	1,900,000,000	2,206,907,000
07-FEB	18.500% 14-AUG-2042		15.850	145,700,000	180,015,264
07-FEB	18.500% 14-AUG-2042		15.493	10,000,000	12,604,400
07-FEB	18.500% 14-AUG-2042		15.675	801,500,000	999,959,415
07-FEB	18.500% 14-AUG-2042		16.800	10,000,000	11,736,275
07-FEB	18.500% 14-AUG-2042		16.994	1,900,000,000	2,207,249,000
07-FEB	18.500% 14-AUG-2042		16.500	1,000,000,000	1,192,520,000
			TOTALS	90,029,900,000	100,541,721,668