

Government Securities Daily Secondary Market Report for 08-Feb-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
08-FEB	0.000% 25-MAY-2023	11.001	11.437	2,600,000	2,519,504
08-FEB	0.000% 03-AUG-2023	8.999	9.209	10,500,000	10,063,305
08-FEB	0.000% 31-AUG-2023	9.000	9.178	7,400,000	7,045,614
08-FEB	0.000% 21-DEC-2023	11.000	11.079	21,900,000	19,995,795
08-FEB	0.000% 21-DEC-2023	10.400	10.471	327,100,000	300,081,540
08-FEB	0.000% 21-DEC-2023	9.800	9.863	21,700,000	20,002,843
08-FEB	0.000% 04-JAN-2024	12.100	12.168	5,000,000,000	4,506,950,000
08-FEB	0.000% 04-JAN-2024	11.999	12.066	5,000,000,000	4,510,650,000
08-FEB	0.000% 18-JAN-2024	12.200	12.241	5,000,000,000	4,484,400,000
08-FEB	0.000% 18-JAN-2024	12.099	12.140	5,000,000,000	4,488,200,000
08-FEB	0.000% 01-FEB-2024	12.250	12.263	5,000,000,000	4,463,700,000
08-FEB	0.000% 01-FEB-2024	12.150	12.164	5,000,000,000	4,467,600,000
08-FEB	13.750% 30-MAY-2024		13.700	5,000,000,000	5,130,550,000
08-FEB	14.000% 01-AUG-2024		14.000	6,000,000	6,013,380
08-FEB	14.000% 29-MAY-2025		13.800	1,000,000,000	1,029,840,000
08-FEB	14.000% 29-MAY-2025		13.800	1,000,000,000	1,029,840,000
08-FEB	14.125% 13-JAN-2028		14.500	20,200,000	20,090,920
08-FEB	14.250% 22-JUN-2034		14.820	50,500,000	49,589,990
08-FEB	14.250% 22-JUN-2034		14.507	37,100,000	37,055,480
08-FEB	14.250% 22-JUN-2034		16.535	25,000,000	22,431,250
08-FEB	16.250% 08-NOV-2035		16.500	200,000	203,998
08-FEB	16.250% 08-NOV-2035		15.258	90,000,000	97,949,700
08-FEB	16.000% 14-MAY-2037		15.283	92,900,000	99,481,036
08-FEB	17.500% 01-NOV-2040		17.500	19,400,000	20,091,610
08-FEB	17.500% 01-NOV-2040		15.500	407,000,000	470,378,040
08-FEB	18.500% 14-AUG-2042		16.550	1,000,000,000	1,189,850,000

08-FEB	18.500% 14-AUG-2042		16.550	1,000,000,000	1,189,850,000
08-FEB	18.500% 14-AUG-2042		16.750	2,000,000	2,354,520
08-FEB	18.500% 14-AUG-2042		16.600	1,000,000,000	1,186,680,000
			TOTALS	41,141,500,000	38,863,458,525