

Government Securities Daily Secondary Market Report for 14-Feb-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
14-FEB	0.000% 02-MAR-2023	11.994	12.707	47,300,000	47,052,621
14-FEB	0.000% 31-AUG-2023	11.300	11.592	184,900,000	174,220,176
14-FEB	0.000% 23-NOV-2023	11.000	11.135	217,100,000	200,094,557
14-FEB	0.000% 21-DEC-2023	10.000	10.073	1,100,000	1,013,892
14-FEB	0.000% 21-DEC-2023	10.000	10.073	21,700,000	20,001,324
14-FEB	0.000% 27-APR-2023	9.397	9.759	121,300,000	119,092,340
14-FEB	0.000% 25-MAY-2023	8.998	9.296	6,660,300,000	6,500,053,182
14-FEB	0.000% 25-MAY-2023	8.998	9.296	20,000,000	19,518,800
14-FEB	14.125% 13-JAN-2028		16.653	5,000,000,000	4,889,950,000
14-FEB	14.125% 13-JAN-2028		16.864	5,000,000,000	4,856,800,000
14-FEB	14.125% 13-JAN-2028		15.965	40,000,000	39,997,600
14-FEB	16.625% 27-AUG-2026		13.568	5,000,000,000	5,699,650,000
14-FEB	16.625% 27-AUG-2026		13.852	5,000,000,000	5,657,500,000
14-FEB	16.625% 27-AUG-2026		12.207	42,400,000	50,096,448
14-FEB	16.375% 04-MAR-2032		15.802	2,090,000,000	2,244,179,300
14-FEB	16.375% 04-MAR-2032		15.177	110,000,000	121,543,400
14-FEB	16.375% 04-MAR-2032		15.812	3,100,000,000	3,327,261,000
14-FEB	14.250% 22-JUN-2034		15.406	24,300,000	24,469,128
14-FEB	14.250% 22-JUN-2034		14.973	87,500,000	90,062,000
14-FEB	17.500% 01-NOV-2040		15.662	888,300,000	1,000,039,257
14-FEB	17.500% 01-NOV-2040		15.662	64,000,000	72,050,560
14-FEB	17.500% 01-NOV-2040		16.618	15,000,000	15,994,950
14-FEB	17.500% 01-NOV-2040		16.618	281,500,000	300,171,895
14-FEB	17.500% 01-NOV-2040		14.689	270,000,000	321,991,200
14-FEB	17.500% 01-NOV-2040		15.179	2,158,800,000	2,500,084,692

14-FEB	14.000% 29-MAY-2025		11.901	1,000,000,000	1,053,603,000
14-FEB	14.000% 29-MAY-2025		11.901	1,000,000,000	1,053,603,000
14-FEB	15.000% 20-MAY-2032		14.814	1,000,000,000	1,020,460,000
14-FEB	16.000% 14-MAY-2037		14.869	100,000,000	107,841,000
14-FEB	16.000% 14-MAY-2037		15.700	5,000,000,000	5,144,450,000
14-FEB	16.000% 14-MAY-2037		14.903	46,000,000	49,509,340
14-FEB	16.000% 14-MAY-2037		14.903	100,000,000	107,629,000
14-FEB	16.000% 14-MAY-2037		14.903	55,000,000	59,195,950
14-FEB	16.000% 14-MAY-2037		14.903	88,000,000	94,713,520
14-FEB	17.750% 08-MAY-2042		15.764	112,900,000	127,868,282
14-FEB	17.750% 08-MAY-2042		15.767	51,300,000	58,092,201
14-FEB	18.500% 14-AUG-2042		16.033	1,000,000,000	1,202,590,000
14-FEB	18.500% 14-AUG-2042		16.129	2,000,000,000	2,392,320,000
14-FEB	18.500% 14-AUG-2042		15.648	16,300,000	20,032,211
14-FEB	18.500% 14-AUG-2042		15.504	2,000,000	2,478,300
14-FEB	18.500% 14-AUG-2042		16.126	2,000,000,000	2,392,700,000
14-FEB	14.125% 13-JAN-2028		16.587	300,000,000	294,012,000
14-FEB	17.000% 03-APR-2031		15.108	3,200,000	3,593,560
14-FEB	14.250% 23-AUG-2029		13.724	100,000,000	106,856,000
14-FEB	14.000% 01-AUG-2024		17.259	102,000,000	103,248,480
14-FEB	14.000% 18-JAN-2024		17.989	380,800,000	390,198,144
14-FEB	14.000% 18-JAN-2024		18.037	40,000,000,000	40,970,000,000
14-FEB	14.000% 18-JAN-2024		18.037	80,000,000,000	81,940,000,000
14-FEB	11.000% 13-APR-2023		5.557	25,000,000,000	25,961,250,000
14-FEB	11.000% 13-APR-2023		5.557	25,000,000,000	25,961,250,000
			Total	220,903,000,000	228,910,382,310