

Government Securities Daily Secondary Market Report for 15-Feb-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
15-FEB	0.000% 18-JAN-2024	12.000	12.053	81,900,000	73,731,294
15-FEB	0.000% 31-AUG-2023	11.249	11.540	184,900,000	174,316,324
15-FEB	0.000% 14-SEP-2023	11.001	11.254	5,000,000,000	4,701,050,000
15-FEB	0.000% 21-DEC-2023	10.000	10.075	33,000,000	30,424,350
15-FEB	0.000% 21-DEC-2023	10.000	10.075	21,800,000	20,098,510
15-FEB	0.000% 03-AUG-2023	8.999	9.217	104,200,000	100,032,000
15-FEB	0.000% 25-MAY-2023	8.001	8.237	15,300,000	14,975,028
15-FEB	14.000% 18-JAN-2024		32.305	114,000,000	103,460,700
15-FEB	16.625% 27-AUG-2026		13.790	115,000,000	130,333,391
15-FEB	16.375% 04-MAR-2032		14.839	15,000,000	16,834,725
15-FEB	10.000% 07-SEP-2023		8.589	25,000,000,000	25,995,430,000
15-FEB	14.000% 18-JAN-2024		18.000	100,000,000,000	102,458,000,000
15-FEB	11.000% 13-APR-2023		5.461	25,000,000,000	25,968,250,000
15-FEB	11.000% 13-APR-2023		5.461	25,000,000,000	25,968,250,000
15-FEB	17.500% 01-NOV-2040		16.081	3,686,400,000	4,051,464,192
15-FEB	18.500% 14-AUG-2042		15.487	400,000,000	496,140,000
15-FEB	16.375% 04-MAR-2032		15.784	469,000,000	504,034,300
15-FEB	18.500% 14-AUG-2042		15.487	100,000,000	124,035,000
15-FEB	18.500% 14-AUG-2042		15.487	1,600,000,000	1,984,560,000
15-FEB	18.500% 14-AUG-2042		16.601	431,000,000	502,339,120
15-FEB	17.500% 01-NOV-2040		15.165	233,000,000	270,056,320
15-FEB	14.250% 22-JUN-2034		15.995	8,200,000	8,018,370
15-FEB	11.000% 13-APR-2023		5.441	25,000,000,000	25,969,750,000
15-FEB	17.500% 01-NOV-2040		15.647	111,000,000	125,068,140
15-FEB	14.125% 13-JAN-2028		16.047	110,400,000	110,099,712

15-FEB	14.250% 22-JUN-2034		16.376	20,000,000	19,195,400
15-FEB	16.000% 14-MAY-2037		14.896	74,000,000	79,678,020
15-FEB	16.000% 14-MAY-2037		14.958	100,000,000	107,288,000
15-FEB	11.000% 13-APR-2023		5.464	30,000,000,000	31,161,900,000
15-FEB	11.000% 13-APR-2023		5.441	25,000,000,000	25,969,750,000
15-FEB	14.000% 18-JAN-2024		17.999	80,000,000,000	81,967,200,000
15-FEB	16.375% 04-MAR-2032		15.562	150,000,000	162,838,188
15-FEB	18.500% 14-AUG-2042		15.487	160,000,000	198,456,000
15-FEB	18.500% 14-AUG-2042		15.545	8,200,000	10,137,332
15-FEB	15.000% 20-MAY-2032		14.130	56,900,000	60,073,313
15-FEB	18.500% 14-AUG-2042		15.487	144,000,000	178,610,400
15-FEB	15.000% 20-MAY-2032		14.283	400,000,000	419,094,000
15-FEB	14.000% 29-MAY-2025		11.608	66,100,000	70,053,441
15-FEB	18.500% 14-AUG-2042		15.496	16,000,000	19,834,720
15-FEB	14.250% 22-JUN-2034		17.554	615,000,000	557,983,350
15-FEB	16.000% 14-MAY-2037		14.896	60,000,000	64,603,800
15-FEB	15.000% 20-MAY-2032		14.613	400,000,000	412,264,000
15-FEB	14.000% 29-MAY-2025		11.702	28,400,000	30,042,088
15-FEB	18.500% 14-AUG-2042		15.487	40,000,000	49,614,000
15-FEB	14.000% 29-MAY-2025		11.702	28,400,000	30,042,088
15-FEB	17.500% 01-NOV-2040		15.647	111,000,000	125,068,140
15-FEB	18.500% 14-AUG-2042		15.487	255,000,000	316,289,250
15-FEB	16.375% 04-MAR-2032		15.264	20,400,000	22,450,404
15-FEB	16.000% 14-MAY-2037		14.896	30,000,000	32,301,900
15-FEB	18.500% 14-AUG-2042		15.487	200,000,000	248,070,000
			TOTALS	350,817,500,000	362,213,589,310

