

Government Securities Daily Secondary Market Report for 27-Feb-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
27-FEB	0.000% 25-MAY-2023	11.000	11.470	51,400,000	50,086,730
27-FEB	0.000% 21-DEC-2023	10.338	10.435	1,084,200,000	1,000,076,922
27-FEB	14.000% 18-JAN-2024		12.300	40,000,000,000	41,144,800,000
27-FEB	16.000% 06-MAY-2027		15.097	19,000,000	20,417,020
27-FEB	14.125% 13-JAN-2028		14.950	350,000,000	345,373,000
27-FEB	14.125% 13-JAN-2028		15.047	200,000,000	196,710,000
27-FEB	14.125% 13-JAN-2028		14.850	100,000,000	99,011,000
27-FEB	14.125% 13-JAN-2028		13.000	4,700,000	4,956,479
27-FEB	14.250% 23-AUG-2029		15.600	5,000,000,000	5,080,250,000
27-FEB	17.000% 03-APR-2031		16.352	5,000,000	5,459,650
27-FEB	16.375% 04-MAR-2032		15.500	4,000,000,000	4,463,160,000
27-FEB	16.375% 04-MAR-2032		14.342	63,900,000	75,099,753
27-FEB	16.375% 04-MAR-2032		15.650	3,000,000,000	3,325,320,000
27-FEB	16.375% 04-MAR-2032		14.650	1,000,000,000	1,158,960,000
27-FEB	16.375% 04-MAR-2032		14.650	500,000,000	579,480,000
27-FEB	16.375% 04-MAR-2032		16.413	2,500,000,000	2,680,500,000
27-FEB	16.375% 04-MAR-2032		14.700	2,559,000,000	2,959,099,650
27-FEB	15.000% 20-MAY-2032		15.550	1,000,000,000	1,009,030,000
27-FEB	14.375% 03-FEB-2033		16.261	5,000,000	4,563,000
27-FEB	14.250% 22-JUN-2034		15.057	100,000,000	97,691,000
27-FEB	14.250% 22-JUN-2034		15.150	30,000,000	29,163,600
27-FEB	16.250% 08-NOV-2035		16.900	5,000,000	5,040,000
27-FEB	16.250% 08-NOV-2035		15.000	178,100,000	198,013,361
27-FEB	16.000% 14-MAY-2037		15.616	50,000,000	52,981,500
27-FEB	16.000% 14-MAY-2037		15.350	1,200,000,000	1,290,180,000
27-FEB	16.000% 14-MAY-2037		15.400	570,000,000	611,154,000

27-FEB	16.000% 14-MAY-2037		15.400	136,000,000	145,819,200
27-FEB	16.000% 14-MAY-2037		15.400	174,000,000	186,562,800
27-FEB	16.000% 14-MAY-2037		15.616	30,000,000	31,788,900
27-FEB	16.000% 14-MAY-2037		16.100	470,000,000	485,218,600
27-FEB	17.500% 01-NOV-2040		15.850	48,800,000	55,729,112
27-FEB	17.500% 01-NOV-2040		16.011	30,000,000	33,953,100
27-FEB	18.500% 14-AUG-2042		17.000	346,000,000	405,446,260
27-FEB	18.500% 14-AUG-2042		16.275	205,400,000	250,074,500
27-FEB	18.500% 14-AUG-2042		16.600	9,500,000	11,367,700
27-FEB	18.500% 14-AUG-2042		16.500	8,500,000	10,225,075
27-FEB	18.500% 14-AUG-2042		16.470	2,930,000,000	3,530,269,100
27-FEB	18.500% 14-AUG-2042		16.500	25,800,000	31,036,110
27-FEB	18.500% 14-AUG-2042		17.035	30,000,000	35,091,300
27-FEB	18.500% 14-AUG-2042		17.035	180,000,000	210,547,800
27-FEB	18.500% 14-AUG-2042		17.035	387,000,000	452,677,770
27-FEB	18.500% 14-AUG-2042		17.035	35,000,000	40,939,850
27-FEB	18.500% 14-AUG-2042		17.035	200,000,000	233,942,000
27-FEB	18.500% 14-AUG-2042		17.035	98,300,000	114,982,493
27-FEB	18.500% 14-AUG-2042		15.992	2,500,000	3,090,675
27-FEB	18.500% 14-AUG-2042		17.035	220,000,000	257,336,200
27-FEB	18.500% 14-AUG-2042		15.500	78,800,000	100,099,640
27-FEB	18.500% 14-AUG-2042		16.600	15,000,000	17,949,000
27-FEB	18.500% 14-AUG-2042		16.425	207,000,000	250,008,390
27-FEB	18.500% 14-AUG-2042		17.035	675,000,000	789,554,250
27-FEB	18.500% 14-AUG-2042		17.035	50,000,000	58,485,500
27-FEB	18.500% 14-AUG-2042		17.035	80,000,000	93,576,800
27-FEB	18.500% 14-AUG-2042		17.035	70,000,000	81,879,700
27-FEB	18.500% 14-AUG-2042		17.035	1,000,000	1,169,710

27-FEB	18.500% 14-AUG-2042		17.035	200,000,000	233,942,000
			TOTALS	70,518,900,000	74,639,340,200