

Government Securities Daily Secondary Market Report for 09-Jan-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
09-JAN	0.000% 26-JAN-2023	12.487	13.259	21,000,000	20,878,571
09-JAN	0.000% 13-APR-2023	9.899	10.269	300,000,000	292,542,000
09-JAN	0.000% 13-APR-2023	8.999	9.304	300,000,000	293,205,000
09-JAN	0.000% 27-APR-2023	8.499	8.756	92,300,000	90,035,881
09-JAN	0.000% 25-MAY-2023	9.999	10.316	103,800,000	100,071,504
09-JAN	0.000% 22-JUN-2023	10.000	10.276	1,100,000	1,052,700
09-JAN	0.000% 22-JUN-2023	9.501	9.750	521,400,000	500,053,884
09-JAN	0.000% 12-OCT-2023	11.400	11.555	500,000,000	460,320,000
09-JAN	0.000% 07-DEC-2023	11.800	11.861	160,000,000	144,491,200
09-JAN	0.000% 07-DEC-2023	11.800	11.861	1,840,000,000	1,661,648,800
09-JAN	0.000% 07-DEC-2023	11.750	11.811	1,144,100,000	1,033,625,704
09-JAN	0.000% 21-DEC-2023	11.500	11.534	400,000	360,680
09-JAN	0.000% 04-JAN-2024	12.000	12.009	1,000,000,000	894,170,000
09-JAN	0.000% 04-JAN-2024	12.000	12.009	1,000,000,000	894,170,000
09-JAN	0.000% 04-JAN-2024	11.500	11.509	78,300,000	70,323,579
09-JAN	11.000% 13-APR-2023		10.418	25,000,000,000	25,692,250,000
09-JAN	11.000% 13-APR-2023		11.712	25,000,000,000	25,611,000,000
09-JAN	14.000% 29-MAY-2025		12.900	3,000,000,000	3,110,040,000
09-JAN	16.625% 27-AUG-2026		13.900	30,000,000,000	34,040,700,000
09-JAN	14.125% 13-JAN-2028		13.800	37,500,000	40,429,929
09-JAN	14.125% 13-JAN-2028		14.500	37,500,000	39,508,019
09-JAN	14.125% 13-JAN-2028		14.500	1,600,000	1,685,680
09-JAN	14.250% 23-AUG-2029		15.250	5,500,000	5,552,140
09-JAN	16.000% 14-NOV-2030		14.900	15,000,000,000	16,045,350,000
09-JAN	17.000% 03-APR-2031		16.000	23,000,000	24,960,757

09-JAN	15.000% 20-MAY-2032		14.400	100,000,000	104,602,000
09-JAN	14.250% 22-JUN-2034		15.000	15,000,000	14,415,000
09-JAN	14.250% 22-JUN-2034		15.000	8,200,000	7,880,200
09-JAN	16.000% 14-MAY-2037		15.700	15,000,000	15,503,700
09-JAN	16.000% 14-MAY-2037		16.000	1,000,000,000	1,016,630,000
09-JAN	16.000% 14-MAY-2037		15.700	5,000,000	5,167,900
09-JAN	16.000% 14-MAY-2037		15.700	120,000,000	124,029,600
09-JAN	16.000% 14-MAY-2037		15.700	5,000,000	5,167,900
09-JAN	16.000% 14-MAY-2037		16.000	50,000,000	50,831,500
09-JAN	16.000% 14-MAY-2037		15.997	50,000,000	50,840,000
09-JAN	16.000% 14-MAY-2037		14.998	125,000,000	134,392,500
09-JAN	16.000% 14-MAY-2037		15.700	5,000,000	5,167,900
09-JAN	17.500% 01-NOV-2040		15.621	4,000,000,000	4,534,320,000
09-JAN	17.500% 01-NOV-2040		16.022	180,600,000	200,075,904
09-JAN	17.500% 01-NOV-2040		16.200	29,500,000	32,354,715
09-JAN	17.500% 01-NOV-2040		15.521	100,000	114,018
09-JAN	17.750% 08-MAY-2042		15.580	13,100,000	15,066,965
09-JAN	17.750% 08-MAY-2042		15.800	24,000,000	27,249,840
09-JAN	18.500% 14-AUG-2042		16.697	51,800,000	60,350,626
09-JAN	18.500% 14-AUG-2042		16.250	41,900,000	50,018,544
09-JAN	18.500% 14-AUG-2042		16.000	10,800,000	13,072,320
09-JAN	18.500% 14-AUG-2042		16.700	51,800,000	60,340,784
			TOTALS	111,069,300,000	117,596,017,944