

Government Securities Daily Secondary Market Report for 10-Jan-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
10-JAN	0.000% 09-JUN-2023	8.499	8.713	62,100,000	60,004,125
10-JAN	0.000% 22-JUN-2023	10.564	10.874	10,000,000	9,549,500
10-JAN	0.000% 22-JUN-2023	10.000	10.278	23,100,000	22,112,475
10-JAN	0.000% 07-DEC-2023	12.254	12.322	66,700,000	60,029,333
10-JAN	0.000% 21-DEC-2023	11.200	11.233	44,300,000	40,059,161
10-JAN	0.000% 21-DEC-2023	10.501	10.530	88,000,000	80,054,480
10-JAN	0.000% 04-JAN-2024	12.283	12.295	194,100,000	173,177,961
10-JAN	0.000% 04-JAN-2024	12.000	12.012	1,000,000,000	894,430,000
10-JAN	0.000% 04-JAN-2024	12.000	12.012	120,800,000	108,047,144
10-JAN	0.000% 04-JAN-2024	12.000	12.012	2,000,000,000	1,788,860,000
10-JAN	0.000% 04-JAN-2024	12.000	12.012	1,000,000,000	894,430,000
10-JAN	10.000% 07-SEP-2023		14.751	28,500,000	28,637,655
10-JAN	14.000% 08-AUG-2024		13.026	9,300,000	9,966,717
10-JAN	17.000% 16-JAN-2025		12.500	20,000,000	23,180,800
10-JAN	17.000% 16-JAN-2025		12.300	12,100,000	14,068,791
10-JAN	17.000% 16-JAN-2025		11.600	4,300,000	5,055,553
10-JAN	14.000% 29-MAY-2025		13.300	1,000,000	1,028,940
10-JAN	16.625% 27-AUG-2026		15.000	8,300,000	9,159,631
10-JAN	16.625% 27-AUG-2026		13.930	50,000,000,000	56,711,500,000
10-JAN	16.625% 27-AUG-2026		13.902	30,000,000,000	34,051,500,000
10-JAN	16.000% 06-MAY-2027		15.497	5,000,000	5,208,000
10-JAN	14.125% 13-JAN-2028		14.296	2,000,000,000	2,122,060,000
10-JAN	14.250% 23-AUG-2029		14.700	7,300,000,000	7,534,330,000
10-JAN	14.250% 23-AUG-2029		15.000	22,000,000	22,438,000
10-JAN	14.250% 23-AUG-2029		14.700	7,300,000,000	7,534,330,000
10-JAN	17.000% 03-APR-2031		15.500	10,000,000	11,093,300

10-JAN	16.375% 04-MAR-2032		17.500	1,200,000,000	1,201,608,000
10-JAN	16.375% 04-MAR-2032		14.270	1,900,000	2,199,953
10-JAN	16.375% 04-MAR-2032		14.270	1,900,000	2,199,953
10-JAN	14.250% 22-JUN-2034		14.372	100,000,000	99,511,000
10-JAN	14.250% 22-JUN-2034		16.008	52,900,000	48,181,320
10-JAN	14.250% 22-JUN-2034		14.372	250,000,000	248,777,500
10-JAN	14.250% 22-JUN-2034		15.220	2,000,000	1,899,960
10-JAN	14.250% 22-JUN-2034		15.007	15,000,000	14,415,000
10-JAN	14.250% 22-JUN-2034		15.250	44,000,000	41,731,000
10-JAN	16.250% 08-NOV-2035		16.249	50,000,000	51,021,000
10-JAN	16.000% 14-MAY-2037		14.998	500,000,000	537,785,000
10-JAN	16.000% 14-MAY-2037		15.800	500,000	514,150
10-JAN	16.000% 14-MAY-2037		15.250	377,300,000	400,062,509
10-JAN	17.500% 01-NOV-2040		15.800	18,500,000	20,765,000
10-JAN	17.500% 01-NOV-2040		16.130	1,000,000	1,101,570
10-JAN	17.500% 01-NOV-2040		15.300	8,200,000	9,474,772
10-JAN	17.500% 01-NOV-2040		16.800	4,800,000	5,094,043
10-JAN	17.750% 08-MAY-2042		16.200	13,000,000	14,429,000
10-JAN	18.500% 14-AUG-2042		15.500	640,000,000	797,139,200
10-JAN	18.500% 14-AUG-2042		16.450	5,000,000,000	5,906,350,000
10-JAN	18.500% 14-AUG-2042		16.200	5,000,000,000	5,987,850,000
10-JAN	18.500% 14-AUG-2042		15.500	219,000,000	272,771,070
10-JAN	18.500% 14-AUG-2042		15.500	3,081,000,000	3,837,477,930
10-JAN	18.500% 14-AUG-2042		15.550	1,010,000,000	1,254,409,900
10-JAN	18.500% 14-AUG-2042		15.500	219,000,000	272,771,070
10-JAN	18.500% 14-AUG-2042		15.500	219,000,000	272,771,070
10-JAN	18.500% 14-AUG-2042		15.500	2,300,000,000	2,864,719,000
10-JAN	18.500% 14-AUG-2042		15.550	210,000,000	260,817,900

10-JAN	18.500% 14-AUG-2042		15.550	1,040,000,000	1,291,669,600
10-JAN	18.500% 14-AUG-2042		15.550	1,040,000,000	1,291,669,600
10-JAN	18.500% 14-AUG-2042		16.281	60,000,000	71,533,800
10-JAN	18.500% 14-AUG-2042		15.500	40,200,000	50,070,306
10-JAN	18.500% 14-AUG-2042		17.049	34,000,000	38,893,140
			TOTALS	124,082,800,000	139,385,995,882