

Government Securities Daily Secondary Market Report for 23-Jan-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
23-JAN	0.000% 27-APR-2023	12.001	12.546	30,000,000	29,100,600
23-JAN	0.000% 27-APR-2023	10.431	10.841	10,300,000	10,030,552
23-JAN	0.000% 25-MAY-2023	8.999	9.271	30,900,000	29,997,720
23-JAN	0.000% 31-AUG-2023	9.799	9.989	307,200,000	290,067,456
23-JAN	0.000% 31-AUG-2023	8.000	8.126	377,400,000	360,039,600
23-JAN	0.000% 12-OCT-2023	13.148	13.388	17,000,000	15,533,920
23-JAN	0.000% 26-OCT-2023	12.200	12.378	11,000,000	10,070,936
23-JAN	0.000% 26-OCT-2023	9.419	9.526	1,487,900,000	1,388,969,529
23-JAN	0.000% 26-OCT-2023	9.400	9.506	1,487,900,000	1,389,162,956
23-JAN	0.000% 04-JAN-2024	11.000	11.031	110,500,000	100,065,485
23-JAN	0.000% 18-JAN-2024	12.199	12.209	1,150,000,000	1,026,490,000
23-JAN	0.000% 18-JAN-2024	12.199	12.209	320,000,000	285,632,000
23-JAN	0.000% 18-JAN-2024	12.000	12.009	320,000,000	286,134,400
23-JAN	0.000% 18-JAN-2024	12.000	12.009	1,150,000,000	1,028,295,500
23-JAN	14.875% 10-MAY-2024		12.891	8,700,000	9,155,358
23-JAN	13.750% 30-MAY-2024		12.600	1,500,000,000	1,550,265,000
23-JAN	13.750% 30-MAY-2024		12.700	1,500,000,000	1,548,435,000
23-JAN	14.000% 08-AUG-2024		12.850	1,000,000,000	1,078,960,000
23-JAN	14.000% 08-AUG-2024		12.700	1,500,000,000	1,621,545,000
23-JAN	17.000% 16-JAN-2025		12.500	28,500,000	30,750,360
23-JAN	14.000% 29-MAY-2025		13.400	4,000,000,000	4,126,800,000
23-JAN	14.000% 29-MAY-2025		13.054	432,300,000	448,982,457
23-JAN	14.000% 29-MAY-2025		13.054	578,200,000	600,512,738
23-JAN	14.125% 13-JAN-2028		14.900	2,800,000,000	2,729,664,000
23-JAN	14.125% 13-JAN-2028		14.533	2,600,000	2,567,136

23-JAN	14.125% 13-JAN-2028		15.000	1,000,000,000	971,510,000
23-JAN	14.250% 23-AUG-2029		15.342	8,000,000,000	8,092,720,000
23-JAN	17.000% 03-APR-2031		15.529	80,000,000	89,111,000
23-JAN	14.250% 22-JUN-2034		14.630	20,000,000	19,719,800
23-JAN	14.250% 22-JUN-2034		16.324	2,000,000,000	1,801,640,000
23-JAN	14.250% 22-JUN-2034		16.324	100,000,000	90,082,000
23-JAN	14.250% 22-JUN-2034		15.000	100,000,000	96,636,000
23-JAN	16.250% 08-NOV-2035		15.750	10,000,000,000	10,533,200,000
23-JAN	16.250% 08-NOV-2035		15.750	10,324,800,000	10,875,215,088
23-JAN	16.250% 08-NOV-2035		15.750	10,324,800,000	10,875,318,336
23-JAN	16.250% 08-NOV-2035		15.750	10,000,000,000	10,533,100,000
23-JAN	16.000% 14-MAY-2037		15.803	1,000,000,000	1,033,730,000
23-JAN	16.000% 14-MAY-2037		15.141	200,000,000	214,494,000
23-JAN	16.000% 14-MAY-2037		15.141	200,000,000	214,494,000
23-JAN	16.000% 14-MAY-2037		16.397	3,000,000,000	3,002,880,000
23-JAN	16.000% 14-MAY-2037		15.800	4,000,000,000	4,135,600,000
23-JAN	16.000% 14-MAY-2037		15.723	1,665,000,000	1,728,786,150
23-JAN	16.000% 14-MAY-2037		16.011	2,295,000,000	2,345,581,000
23-JAN	16.000% 14-MAY-2037		15.803	3,000,000,000	3,101,190,000
23-JAN	16.000% 14-MAY-2037		15.900	205,000,000	210,793,300
23-JAN	16.000% 14-MAY-2037		15.897	205,000,000	210,828,150
23-JAN	17.500% 01-NOV-2040		16.223	1,800,000	1,983,492
23-JAN	17.500% 01-NOV-2040		16.774	50,000,000	53,444,000
23-JAN	17.500% 01-NOV-2040		17.000	94,000,000	99,252,000
23-JAN	17.500% 01-NOV-2040		16.961	83,000,000	87,823,130
23-JAN	17.500% 01-NOV-2040		17.025	49,900,000	52,617,055
23-JAN	17.750% 08-MAY-2042		16.150	44,700,000	50,032,951

23-JAN	17.750% 08-MAY-2042		15.644	15,000,000	17,287,650
23-JAN	18.500% 14-AUG-2042		15.500	87,900,000	110,068,000
23-JAN	18.500% 14-AUG-2042		17.001	8,773,400,000	10,120,204,634
23-JAN	18.500% 14-AUG-2042		17.000	8,773,400,000	10,120,731,038
23-JAN	18.500% 14-AUG-2042		17.000	9,000,000,000	10,382,130,000
23-JAN	18.500% 14-AUG-2042		17.001	9,000,000,000	10,381,590,000
			TOTALS	123,853,100,000	131,651,020,477