

Government Securities Daily Secondary Market Report for 25-Jan-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
25-JAN	0.000% 25-MAY-2023	9.501	9.807	32,000,000	31,030,720
25-JAN	0.000% 25-MAY-2023	9.000	9.275	4,000,000	3,885,040
25-JAN	0.000% 25-MAY-2023	8.642	8.895	154,300,000	150,037,297
25-JAN	0.000% 04-JAN-2024	11.935	11.974	656,300,000	589,943,481
25-JAN	0.000% 04-JAN-2024	11.000	11.033	110,300,000	99,939,521
25-JAN	14.000% 18-JAN-2024		11.700	429,000,000	438,884,160
25-JAN	14.000% 18-JAN-2024		11.700	169,000,000	172,893,760
25-JAN	14.000% 18-JAN-2024		11.701	2,402,000,000	2,457,342,080
25-JAN	14.000% 18-JAN-2024		12.500	1,100,000,000	1,117,303,000
25-JAN	14.000% 18-JAN-2024		12.501	1,700,000,000	1,726,741,000
25-JAN	14.000% 18-JAN-2024		12.501	7,200,000,000	7,313,256,000
25-JAN	14.000% 18-JAN-2024		12.500	12,500,000,000	12,696,625,000
25-JAN	14.000% 18-JAN-2024		12.500	2,150,000,000	2,183,819,500
25-JAN	14.000% 18-JAN-2024		12.500	350,000,000	355,505,500
25-JAN	14.000% 01-AUG-2024		14.050	15,000,000	15,992,400
25-JAN	14.000% 29-MAY-2025		13.050	540,000,000	561,270,600
25-JAN	14.000% 29-MAY-2025		12.500	100,000,000	105,045,000
25-JAN	14.000% 29-MAY-2025		12.510	540,000,000	567,135,000
25-JAN	14.000% 29-MAY-2025		12.500	440,000,000	462,198,000
25-JAN	14.125% 13-JAN-2028		14.200	35,100,000	35,087,364
25-JAN	14.250% 23-AUG-2029		15.500	25,000,000	25,154,962
25-JAN	17.000% 03-APR-2031		15.500	43,503,000,000	48,557,178,540
25-JAN	16.375% 04-MAR-2032		14.050	55,000,000	64,704,750
25-JAN	16.375% 04-MAR-2032		15.000	1,300,000,000	1,463,813,000
25-JAN	16.375% 04-MAR-2032		15.003	1,300,000,000	1,463,605,000

25-JAN	16.375% 04-MAR-2032		15.750	52,587,800,000	57,242,346,178
25-JAN	15.000% 20-MAY-2032		15.050	1,000,000,000	1,019,630,000
25-JAN	15.000% 20-MAY-2032		15.100	2,000,000,000	2,034,340,000
25-JAN	14.250% 22-JUN-2034		15.500	1,450,000,000	1,365,218,500
25-JAN	14.250% 22-JUN-2034		14.631	180,000,000	177,609,600
25-JAN	14.250% 22-JUN-2034		14.631	40,000,000	39,468,800
25-JAN	14.250% 22-JUN-2034		14.631	404,000,000	398,634,880
25-JAN	14.250% 22-JUN-2034		14.590	1,100,000,000	1,087,823,000
25-JAN	14.250% 22-JUN-2034		16.320	10,000,000	9,017,800
25-JAN	14.250% 22-JUN-2034		14.631	82,000,000	80,911,040
25-JAN	16.250% 08-NOV-2035		16.450	1,880,000,000	1,910,832,000
25-JAN	16.000% 14-MAY-2037		15.738	2,300,300,000	2,388,424,493
25-JAN	16.000% 14-MAY-2037		15.900	1,000,000,000	1,029,120,000
25-JAN	16.000% 14-MAY-2037		16.000	1,000,000,000	1,023,530,000
25-JAN	16.000% 14-MAY-2037		15.760	1,000,000,000	1,037,040,000
25-JAN	16.000% 14-MAY-2037		15.750	1,000,000,000	1,037,610,000
25-JAN	16.000% 14-MAY-2037		15.897	1,000,000,000	1,029,290,000
25-JAN	16.000% 14-MAY-2037		15.700	50,000,000	52,023,500
25-JAN	17.500% 01-NOV-2040		16.750	28,100,000	30,102,125
25-JAN	17.500% 01-NOV-2040		16.408	25,000,000	27,290,000
25-JAN	18.500% 14-AUG-2042		15.850	1,000,000	1,228,810
25-JAN	18.500% 14-AUG-2042		16.000	200,000,000	243,724,000
25-JAN	18.500% 14-AUG-2042		16.100	1,000,000,000	1,211,920,000
25-JAN	18.500% 14-AUG-2042		16.690	2,000,000,000	2,347,500,000
25-JAN	18.500% 14-AUG-2042		16.330	2,000,000,000	2,393,520,000
25-JAN	18.500% 14-AUG-2042		16.330	1,000,000,000	1,196,760,000
25-JAN	18.500% 14-AUG-2042		16.750	200,000,000	234,000,000

25-JAN	18.500% 14-AUG-2042		16.330	2,000,000,000	2,393,520,000
25-JAN	18.500% 14-AUG-2042		16.200	1,000,000,000	1,205,280,000
25-JAN	18.500% 14-AUG-2042		16.690	1,000,000,000	1,173,750,000
25-JAN	18.500% 14-AUG-2042		16.500	15,200,000	18,024,008
25-JAN	18.500% 14-AUG-2042		15.900	163,300,000	200,107,820
25-JAN	18.500% 14-AUG-2042		16.690	2,000,000,000	2,347,500,000
25-JAN	18.500% 14-AUG-2042		15.500	10,000,000	12,532,200
25-JAN	18.500% 14-AUG-2042		15.850	200,000	245,762
25-JAN	18.500% 14-AUG-2042		16.100	1,000,000,000	1,211,920,000
			TOTALS	158,536,900,000	171,870,185,191