

Government Securities Daily Secondary Market Report for 04-Jan-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
04-JAN	0.000% 09-MAR-2023	11.247	11.782	1,000,000,000	980,660,000
04-JAN	0.000% 09-MAR-2023	11.152	11.678	1,000,000,000	980,820,000
04-JAN	0.000% 09-MAR-2023	10.998	11.509	1,000,000,000	981,080,000
04-JAN	0.000% 09-MAR-2023	10.850	11.347	1,000,000,000	981,330,000
04-JAN	0.000% 09-MAR-2023	10.850	11.347	1,000,000,000	981,330,000
04-JAN	0.000% 09-MAR-2023	10.850	11.347	1,000,000,000	981,330,000
04-JAN	0.000% 30-MAR-2023	11.399	11.908	206,400,000	201,062,496
04-JAN	0.000% 30-MAR-2023	11.40	11.91	2,203,100,000	2,146,127,834
04-JAN	0.000% 30-MAR-2023	11.40	11.91	135,100,000	131,606,314
04-JAN	0.000% 30-MAR-2023	11.40	11.91	2,829,600,000	2,756,426,544
04-JAN	0.000% 30-MAR-2023	11.399	11.908	420,800,000	409,918,112
04-JAN	0.000% 30-MAR-2023	11.399	11.908	516,300,000	502,948,482
04-JAN	0.000% 30-MAR-2023	11.399	11.908	311,700,000	303,639,438
04-JAN	0.000% 30-MAR-2023	11.399	11.908	595,100,000	579,710,714
04-JAN	0.000% 30-MAR-2023	11.399	11.908	2,781,900,000	2,709,960,066
04-JAN	0.000% 13-APR-2023	11.701	12.209	396,000,000	383,819,040
04-JAN	0.000% 13-APR-2023	11.701	12.209	463,900,000	449,630,436
04-JAN	0.000% 13-APR-2023	11.701	12.209	1,627,000,000	1,576,953,480
04-JAN	0.000% 13-APR-2023	11.701	12.209	314,400,000	304,729,056
04-JAN	0.000% 13-APR-2023	11.701	12.209	29,100,000	28,204,884

04-JAN	0.000% 13-APR-2023	11.701	12.209	4,877,600,000	4,727,565,024
04-JAN	0.000% 13-APR-2023	11.701	12.209	2,292,000,000	2,221,498,080
04-JAN	0.000% 07-DEC-2023	12.400	12.457	1,000,000,000	897,270,000
04-JAN	0.000% 07-DEC-2023	12.250	12.306	1,000,000,000	898,390,000
04-JAN	0.000% 07-DEC-2023	12.000	12.053	188,900,000	170,059,114
04-JAN	0.000% 07-DEC-2023	12.000	12.053	24,800,000	22,326,448
04-JAN	0.000% 21-DEC-2023	12.571	12.600	280,200,000	249,980,430
04-JAN	10.000% 07-SEP-2023		14.748	50,000,000	50,124,000
04-JAN	17.000% 16-JAN-2025		12.400	172,700,000	200,086,766
04-JAN	14.000% 29-MAY-2025		13.470	2,500,000,000	2,558,325,000
04-JAN	14.000% 29-MAY-2025		13.550	5,000,000,000	5,108,600,000
04-JAN	14.000% 29-MAY-2025		13.200	7,000,000,000	7,201,530,000
04-JAN	14.000% 29-MAY-2025		13.469	2,500,000,000	2,558,325,000
04-JAN	14.000% 29-MAY-2025		13.202	2,000,000,000	2,057,460,000
04-JAN	14.000% 29-MAY-2025		13.400	2,500,000,000	2,561,850,000
04-JAN	14.000% 29-MAY-2025		13.397	5,000,000,000	5,124,000,000
04-JAN	14.000% 29-MAY-2025		13.203	5,000,000,000	5,143,650,000
04-JAN	14.000% 29-MAY-2025		13.500	1,000,000,000	1,022,720,000
04-JAN	14.000% 29-MAY-2025		13.400	2,500,000,000	2,561,850,000
04-JAN	14.125% 13-JAN-2028		14.000	4,700,000	5,024,473
04-JAN	14.125% 13-JAN-2028		14.500	24,000,000	25,236,480
04-JAN	16.375% 04-MAR-2032		14.200	51,800,000	60,038,790
04-JAN	14.375% 03-FEB-2033		16.211	3,000,000,000	2,893,560,000
04-JAN	16.000% 14-MAY-2037		16.500	7,300,000	7,206,925
04-JAN	16.000% 14-MAY-2037		16.010	2,000,000,000	2,027,840,000
04-JAN	16.000% 14-MAY-2037		16.000	2,500,000,000	2,536,200,000
04-JAN	16.000% 14-MAY-2037		16.010	2,500,000,000	2,534,800,000
04-JAN	16.000% 14-MAY-2037		16.000	2,500,000,000	2,536,200,000

04-JAN	16.000% 14-MAY-2037		15.381	200,000,000	209,996,000
04-JAN	17.500% 01-NOV-2040		16.000	1,200,000	1,328,285
04-JAN	17.500% 01-NOV-2040		17.000	9,600,000	10,050,398
04-JAN	18.500% 14-AUG-2042		15.700	57,000,000	70,018,800
04-JAN	18.500% 14-AUG-2042		15.900	300,000,000	364,389,000
04-JAN	18.500% 14-AUG-2042		15.900	180,000,000	218,633,400
04-JAN	18.500% 14-AUG-2042		15.900	220,000,000	267,218,600
04-JAN	18.500% 14-AUG-2042		15.950	700,000,000	847,861,000
			TOTALS	77,972,200,000	78,322,498,909