

Government Securities Daily Secondary Market Report for 05-Jan-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
05-JAN	0.000% 30-MAR-2023	8.999	9.316	207,900,000	203,681,709
05-JAN	0.000% 13-APR-2023	11.199	11.665	160,000,000	155,329,600
05-JAN	0.000% 27-APR-2023	10.000	10.351	1,600,000	1,552,368
05-JAN	0.000% 08-JUN-2023	10.901	11.246	1,000,000,000	956,030,000
05-JAN	0.000% 08-JUN-2023	10.849	11.191	1,000,000,000	956,230,000
05-JAN	0.000% 08-JUN-2023	10.450	10.768	1,000,000,000	957,770,000
05-JAN	0.000% 06-JUL-2023	10.713	11.001	5,000,000,000	4,746,450,000
05-JAN	0.000% 06-JUL-2023	10.500	10.776	680,000,000	646,170,000
05-JAN	0.000% 06-JUL-2023	10.500	10.776	337,100,000	320,329,275
05-JAN	0.000% 31-AUG-2023	10.200	10.379	53,400,000	50,069,976
05-JAN	0.000% 07-DEC-2023	12.108	12.164	1,000,000,000	899,720,000
05-JAN	0.000% 07-DEC-2023	12.100	12.156	1,000,000,000	899,780,000
05-JAN	0.000% 07-DEC-2023	12.000	12.056	1,000,000,000	900,520,000
05-JAN	0.000% 21-DEC-2023	11.623	11.650	1,000,000,000	899,720,000
05-JAN	0.000% 04-JAN-2024	12.249	12.251	10,000,000,000	8,911,400,000
05-JAN	0.000% 04-JAN-2024	12.249	12.251	5,000,000,000	4,455,700,000
05-JAN	0.000% 04-JAN-2024	12.249	12.251	200,000,000	178,228,000
05-JAN	0.000% 04-JAN-2024	12.249	12.251	12,000,000	10,693,680
05-JAN	0.000% 04-JAN-2024	12.249	12.251	5,000,000,000	4,455,700,000
05-JAN	0.000% 04-JAN-2024	12.249	12.251	5,000,000,000	4,455,700,000
05-JAN	0.000% 04-JAN-2024	12.249	12.251	1,130,000,000	1,006,988,200
05-JAN	0.000% 04-JAN-2024	12.249	12.251	12,000,000	10,693,680
05-JAN	0.000% 04-JAN-2024	12.249	12.251	5,000,000,000	4,455,700,000
05-JAN	0.000% 04-JAN-2024	12.249	12.251	2,000,000,000	1,782,280,000
05-JAN	0.000% 04-JAN-2024	12.249	12.251	110,000,000	98,025,400
05-JAN	0.000% 04-JAN-2024	12.249	12.251	1,350,000,000	1,203,039,000

05-JAN	0.000% 04-JAN-2024	12.249	12.251	14,000,000	12,475,960
05-JAN	0.000% 04-JAN-2024	12.249	12.251	206,000,000	183,574,840
05-JAN	0.000% 04-JAN-2024	12.249	12.251	250,000,000	222,785,000
05-JAN	14.000% 18-JAN-2024		13.952	15,000,000	15,932,000
05-JAN	17.000% 16-JAN-2025		12.356	110,000,000	127,282,100
05-JAN	14.000% 29-MAY-2025		12.928	1,000,000,000	1,032,200,000
05-JAN	14.000% 29-MAY-2025		12.878	3,000,000,000	3,099,660,000
05-JAN	14.000% 29-MAY-2025		13.126	1,000,000,000	1,028,140,000
05-JAN	14.000% 29-MAY-2025		13.126	1,000,000,000	1,028,140,000
05-JAN	14.000% 29-MAY-2025		12.878	1,000,000,000	1,033,220,000
05-JAN	14.000% 29-MAY-2025		12.878	1,000,000,000	1,033,220,000
05-JAN	14.000% 29-MAY-2025		12.977	1,000,000,000	1,031,180,000
05-JAN	14.000% 29-MAY-2025		12.928	1,000,000,000	1,032,200,000
05-JAN	14.000% 29-MAY-2025		12.878	1,000,000,000	1,033,220,000
05-JAN	16.000% 06-MAY-2027		13.915	5,000,000,000	5,437,800,000
05-JAN	14.125% 13-JAN-2028		13.028	27,200,000	29,974,128
05-JAN	14.125% 13-JAN-2028		15.412	15,500,000	15,780,705
05-JAN	14.125% 13-JAN-2028		14.468	5,200,000,000	5,461,040,000
05-JAN	16.000% 14-NOV-2030		15.733	125,700,000	129,064,989
05-JAN	17.000% 03-APR-2031		14.788	13,000,000,000	14,806,610,000
05-JAN	17.000% 03-APR-2031		14.937	17,270,000,000	19,540,659,600
05-JAN	16.375% 04-MAR-2032		14.691	120,000,000	135,609,600
05-JAN	15.000% 20-MAY-2032		15.341	5,100,000	5,071,729
05-JAN	14.250% 22-JUN-2034		17.394	8,000,000,000	7,312,720,000
05-JAN	14.250% 22-JUN-2034		17.056	8,000,000,000	7,430,720,000
05-JAN	14.250% 22-JUN-2034		17.406	8,000,000,000	7,308,800,000
05-JAN	16.000% 14-MAY-2037		14.949	70,000,000	75,140,100

05-JAN	16.000% 14-MAY-2037		15.250	5,000,000,000	5,276,050,000
05-JAN	16.000% 14-MAY-2037		15.946	16,000,000	16,238,560
05-JAN	16.000% 14-MAY-2037		15.946	56,000,000	56,834,960
05-JAN	16.000% 14-MAY-2037		15.946	16,000,000	16,238,560
05-JAN	16.000% 14-MAY-2037		15.946	740,000,000	751,033,400
05-JAN	16.000% 14-MAY-2037		15.946	8,000,000,000	8,119,280,000
05-JAN	16.000% 14-MAY-2037		15.946	1,360,000,000	1,380,277,600
05-JAN	16.000% 14-MAY-2037		15.946	58,000,000	58,864,780
05-JAN	16.000% 14-MAY-2037		15.946	2,600,000,000	2,638,766,000
05-JAN	16.000% 14-MAY-2037		15.946	254,000,000	257,787,140
05-JAN	17.500% 01-NOV-2040		15.699	9,000,000	10,110,060
05-JAN	17.500% 01-NOV-2040		15.948	487,600,000	539,953,612
05-JAN	17.500% 01-NOV-2040		16.640	1,000,000	1,065,000
05-JAN	17.500% 01-NOV-2040		15.799	2,500,000	2,792,256
05-JAN	18.500% 14-AUG-2042		15.848	10,800,000	13,123,512
05-JAN	18.500% 14-AUG-2042		16.444	100,000,000	117,550,000
05-JAN	18.500% 14-AUG-2042		16.245	2,000,000,000	2,376,880,000
05-JAN	18.500% 14-AUG-2042		16.444	560,000,000	658,280,000
05-JAN	18.500% 14-AUG-2042		16.444	1,000,000,000	1,175,500,000
05-JAN	18.500% 14-AUG-2042		16.444	150,000,000	176,325,000
05-JAN	18.500% 14-AUG-2042		16.444	500,000,000	587,750,000
05-JAN	18.500% 14-AUG-2042		16.444	500,000,000	587,750,000
05-JAN	18.500% 14-AUG-2042		16.444	250,000,000	293,875,000
05-JAN	18.500% 14-AUG-2042		16.444	700,000,000	822,850,000

05-JAN	18.500% 14-AUG-2042		16.640	140,000,000	162,822,800
05-JAN	18.500% 14-AUG-2042		16.444	100,000,000	117,550,000
05-JAN	18.500% 14-AUG-2042		16.839	694,000,000	798,516,400
05-JAN	18.500% 14-AUG-2042		16.842	694,000,000	798,384,540
05-JAN	18.500% 14-AUG-2042		16.941	1,051,100,000	1,202,773,730
05-JAN	18.500% 14-AUG-2042		16.643	140,000,000	162,796,200
05-JAN	18.500% 14-AUG-2042		16.444	200,000,000	235,100,000
05-JAN	18.500% 14-AUG-2042		16.444	250,000,000	293,875,000
05-JAN	18.500% 14-AUG-2042		16.245	1,000,000,000	1,188,440,000
05-JAN	18.500% 14-AUG-2042		16.444	530,000,000	623,015,000
05-JAN	18.500% 14-AUG-2042		16.444	160,000,000	188,080,000
05-JAN	18.500% 14-AUG-2042		16.938	1,051,100,000	1,202,962,928
05-JAN	18.500% 14-AUG-2042		15.955	612,800,000	740,169,062
			TOTALS	155,676,400,000	156,869,382,739