

Government Securities Daily Secondary Market Report for 13-Jan-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
13-JAN	0.000% 30-MAR-2023	10.999	11.489	311,700,000	304,721,037
13-JAN	0.000% 30-MAR-2023	10.999	11.489	202,600,000	198,063,786
13-JAN	0.000% 30-MAR-2023	10.999	11.489	4,172,900,000	4,079,468,769
13-JAN	0.000% 30-MAR-2023	10.999	11.489	4,244,200,000	4,149,172,362
13-JAN	0.000% 30-MAR-2023	10.999	11.489	631,300,000	617,165,193
13-JAN	0.000% 30-MAR-2023	10.999	11.489	206,400,000	201,778,704
13-JAN	0.000% 30-MAR-2023	10.999	11.489	420,800,000	411,378,288
13-JAN	0.000% 30-MAR-2023	10.999	11.489	892,700,000	872,712,447
13-JAN	0.000% 30-MAR-2023	10.999	11.489	2,829,400,000	2,766,049,734
13-JAN	0.000% 30-MAR-2023	10.999	11.489	309,700,000	302,765,817
13-JAN	0.000% 30-MAR-2023	10.999	11.489	516,400,000	504,837,804
13-JAN	0.000% 30-MAR-2023	10.999	11.489	135,100,000	132,075,111
13-JAN	0.000% 30-MAR-2023	10.999	11.489	2,782,000,000	2,719,711,020
13-JAN	0.000% 30-MAR-2023	10.999	11.489	595,100,000	581,775,711
13-JAN	0.000% 30-MAR-2023	10.999	11.489	467,500,000	457,032,675
13-JAN	0.000% 30-MAR-2023	10.999	11.489	774,500,000	757,158,945
13-JAN	0.000% 30-MAR-2023	10.999	11.489	2,203,100,000	2,153,772,591
13-JAN	0.000% 30-MAR-2023	10.999	11.489	3,304,600,000	3,230,610,006
13-JAN	0.000% 30-MAR-2023	10.698	11.161	10,000,000,000	9,782,100,000
13-JAN	0.000% 13-APR-2023	11.121	11.596	42,200,000	41,073,682
13-JAN	0.000% 13-APR-2023	10.817	11.266	14,492,300,000	14,115,790,046
13-JAN	0.000% 13-APR-2023	10.719	11.160	14,492,300,000	14,119,123,275
13-JAN	0.000% 27-APR-2023	10.500	10.901	2,100,000	2,038,995
13-JAN	0.000% 25-MAY-2023	9.999	10.321	126,500,000	122,085,150

13-JAN	0.000% 25-MAY-2023	9.501	9.792	17,600,000	17,015,328
13-JAN	0.000% 22-JUN-2023	10.250	10.546	627,000,000	600,039,000
13-JAN	0.000% 22-JUN-2023	9.999	10.281	41,800,000	40,044,818
13-JAN	0.000% 31-AUG-2023	9.800	9.976	212,400,000	200,046,816
13-JAN	0.000% 07-DEC-2023	11.535	11.600	1,000,000,000	906,080,000
13-JAN	0.000% 21-DEC-2023	11.000	11.037	44,200,000	40,069,952
13-JAN	0.000% 21-DEC-2023	10.500	10.534	329,600,000	300,077,728
13-JAN	0.000% 04-JAN-2024	12.050	12.067	1,000,000,000	894,830,000
13-JAN	0.000% 04-JAN-2024	11.500	11.515	115,000,000	103,402,250
13-JAN	0.000% 04-JAN-2024	11.000	11.014	2,700,000	2,438,397
13-JAN	0.000% 04-JAN-2024	11.000	11.014	11,100,000	10,024,521
13-JAN	0.000% 04-JAN-2024	10.600	10.614	6,620,400,000	6,000,068,520
13-JAN	11.000% 13-APR-2023		10.425	20,000,000,000	20,576,400,000
13-JAN	11.000% 13-APR-2023		10.405	20,000,000,000	20,577,400,000
13-JAN	11.000% 13-APR-2023		10.235	20,000,000,000	20,585,600,000
13-JAN	11.000% 13-APR-2023		11.149	25,000,000,000	25,676,750,000
13-JAN	11.000% 13-APR-2023		10.424	25,000,000,000	25,720,500,000
13-JAN	11.000% 13-APR-2023		10.335	25,000,000,000	25,726,000,000
13-JAN	11.000% 13-APR-2023		10.426	25,000,000,000	25,720,500,000
13-JAN	17.000% 16-JAN-2025		12.812	1,200,000,000	1,385,412,000
13-JAN	17.000% 16-JAN-2025		12.810	1,200,000,000	1,385,472,000
13-JAN	17.000% 16-JAN-2025		12.810	1,850,000,000	2,135,936,000
13-JAN	17.000% 16-JAN-2025		14.200	500,000,000	564,880,000
13-JAN	17.000% 16-JAN-2025		12.800	3,050,000,000	3,521,957,000
13-JAN	17.000% 16-JAN-2025		12.200	12,800,000	14,920,832
13-JAN	16.625% 27-AUG-2026		11.900	835,600,000	1,000,096,216

13-JAN	16.000% 06-MAY-2027		14.286	4,000,000	4,325,720
13-JAN	16.000% 06-MAY-2027		14.000	2,536,300,000	2,766,596,040
13-JAN	17.000% 03-APR-2031		15.617	69,000,000	76,251,210
13-JAN	16.375% 04-MAR-2032		17.490	55,000,000	55,173,800
13-JAN	14.375% 03-FEB-2033		15.824	9,900,000	9,762,786
13-JAN	14.375% 03-FEB-2033		15.824	9,900,000	9,762,786
13-JAN	14.375% 03-FEB-2033		15.824	108,000,000	106,503,120
13-JAN	14.250% 22-JUN-2034		16.008	10,000,000	9,119,500
13-JAN	14.250% 22-JUN-2034		15.900	4,900,000,000	4,494,133,000
13-JAN	14.250% 22-JUN-2034		15.650	4,900,000,000	4,554,207,000
13-JAN	14.250% 22-JUN-2034		15.400	89,300,000	84,116,135
13-JAN	16.250% 08-NOV-2035		16.249	400,000,000	408,692,000
13-JAN	16.000% 14-MAY-2037		15.950	100,000,000	102,114,000
13-JAN	16.000% 14-MAY-2037		14.998	500,000,000	538,430,000
13-JAN	16.000% 14-MAY-2037		15.750	3,500,000,000	3,613,540,000
13-JAN	16.000% 14-MAY-2037		15.760	3,500,000,000	3,611,545,000
13-JAN	16.000% 14-MAY-2037		15.900	3,500,000,000	3,583,825,000
13-JAN	16.000% 14-MAY-2037		14.998	46,000,000	49,535,560
13-JAN	17.500% 01-NOV-2040		16.000	27,100,000	30,111,623
13-JAN	18.500% 14-AUG-2042		16.997	1,200,000,000	1,378,308,000
13-JAN	18.500% 14-AUG-2042		15.565	70,000,000	86,971,500
13-JAN	18.500% 14-AUG-2042		17.300	4,000,000	4,521,745
13-JAN	18.500% 14-AUG-2042		15.500	321,000,000	400,308,000
13-JAN	18.500% 14-AUG-2042		16.208	3,000,000,000	3,595,800,000
13-JAN	18.500% 14-AUG-2042		15.200	78,800,000	99,975,924
			TOTALS	271,763,900,000	276,002,051,975

