

Government Securities Daily Secondary Market Report for 11-Jan-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
11-JAN	0.000% 22-JUN-2023	9.500	9.752	3,200,000	3,070,528
11-JAN	0.000% 26-OCT-2023	11.000	11.125	54,000,000	49,687,560
11-JAN	0.000% 21-DEC-2023	11.000	11.033	55,200,000	50,015,064
11-JAN	0.000% 04-JAN-2024	11.999	12.013	1,000,000,000	894,700,000
11-JAN	0.000% 04-JAN-2024	11.999	12.013	1,000,000,000	894,700,000
11-JAN	14.000% 08-AUG-2024		13.026	2,000,000	2,144,120
11-JAN	17.000% 16-JAN-2025		12.000	55,600,000	64,975,828
11-JAN	16.625% 27-AUG-2026		13.960	25,000,000,000	28,344,500,000
11-JAN	16.000% 06-MAY-2027		15.014	29,000,000	30,659,090
11-JAN	16.375% 04-MAR-2032		17.490	2,145,000,000	2,149,783,350
11-JAN	16.375% 04-MAR-2032		17.500	1,018,000,000	1,019,832,400
11-JAN	16.375% 04-MAR-2032		17.500	1,837,000,000	1,840,306,600
11-JAN	16.375% 04-MAR-2032		17.490	1,855,000,000	1,859,136,650
11-JAN	14.250% 22-JUN-2034		15.818	1,000,000,000	920,380,000
11-JAN	14.250% 22-JUN-2034		14.750	5,300,000	5,167,394
11-JAN	14.250% 22-JUN-2034		14.380	40,000,000	39,802,800
11-JAN	14.250% 22-JUN-2034		15.030	10,500,000	10,082,100
11-JAN	16.000% 14-MAY-2037		15.000	511,300,000	550,092,331
11-JAN	16.000% 14-MAY-2037		14.998	10,000,000	10,760,000
11-JAN	16.000% 14-MAY-2037		15.005	30,000,000	32,267,100
11-JAN	17.500% 01-NOV-2040		15.380	45,000,000	51,773,850
11-JAN	17.750% 08-MAY-2042		16.050	121,000,000	135,521,210
11-JAN	17.750% 08-MAY-2042		16.050	516,000,000	577,925,160
11-JAN	17.750% 08-MAY-2042		16.050	163,000,000	182,561,630
11-JAN	18.500% 14-AUG-2042		15.000	5,600,000	7,182,280
11-JAN	18.500% 14-AUG-2042		15.000	39,000,000	50,019,450

11-JAN	18.500% 14-AUG-2042		15.500	4,000,000	4,984,160
11-JAN	18.500% 14-AUG-2042		16.500	33,000,000	38,893,140
11-JAN	18.500% 14-AUG-2042		17.057	34,000,000	38,893,140
11-JAN	18.500% 14-AUG-2042		15.700	500,000,000	615,990,000
11-JAN	18.500% 14-AUG-2042		16.200	10,000,000	11,980,800
11-JAN	18.500% 14-AUG-2042		15.700	2,300,000	2,833,554
			TOTALS	37,134,000,000	40,490,621,289