

## Government Securities Daily Secondary Market Report for 19-Jan-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
19-JAN	0.000% 20-APR-2023	9.749	10.112	340,500,000	332,419,935
19-JAN	0.000% 25-MAY-2023	8.999	9.267	2,100,000	2,036,727
19-JAN	0.000% 25-MAY-2023	8.999	9.267	4,200,000	4,073,454
19-JAN	0.000% 25-MAY-2023	8.501	8.740	9,300,000	9,034,857
19-JAN	0.000% 20-JUL-2023	10.617	10.900	30,000,000,000	28,491,600,000
19-JAN	0.000% 31-AUG-2023	9.956	10.146	21,300,000	20,073,546
19-JAN	0.000% 23-NOV-2023	11.538	11.639	54,900,000	50,029,272
19-JAN	0.000% 21-DEC-2023	11.000	11.047	93,700,000	85,084,285
19-JAN	0.000% 04-JAN-2024	12.400	12.431	9,000,000,000	8,043,570,000
19-JAN	0.000% 04-JAN-2024	12.197	12.226	9,000,000,000	8,057,610,000
19-JAN	0.000% 04-JAN-2024	11.999	12.028	1,000,000,000	896,810,000
19-JAN	0.000% 04-JAN-2024	11.999	12.028	1,000,000,000	896,810,000
19-JAN	0.000% 04-JAN-2024	11.999	12.028	1,000,000,000	896,810,000
19-JAN	0.000% 04-JAN-2024	11.999	12.028	1,000,000,000	896,810,000
19-JAN	0.000% 04-JAN-2024	11.999	12.028	1,000,000,000	896,810,000
19-JAN	0.000% 04-JAN-2024	11.999	12.028	1,000,000,000	896,810,000
19-JAN	0.000% 04-JAN-2024	11.001	11.025	4,700,000	4,251,526
19-JAN	0.000% 18-JAN-2024	12.500	12.502	5,000,000,000	4,445,800,000
19-JAN	0.000% 18-JAN-2024	12.500	12.502	5,000,000,000	4,445,800,000
19-JAN	10.000% 07-SEP-2023		9.141	4,024,000,000	4,191,036,240
19-JAN	10.000% 07-SEP-2023		11.553	75,000,000	77,025,750
19-JAN	10.000% 07-SEP-2023		9.149	4,024,000,000	4,190,794,800
19-JAN	14.000% 01-AUG-2024		14.500	6,700,000	7,086,992
19-JAN	14.000% 08-AUG-2024		12.500	500,000	541,180
19-JAN	14.875% 25-SEP-2024		12.901	20,000,000,000	21,495,200,000
19-JAN	17.000% 16-JAN-2025		12.700	1,898,100,000	2,038,382,039
19-JAN	17.000% 16-JAN-2025		12.750	500,000,000	536,505,000

19-JAN	17.000% 16-JAN-2025		11.700	366,300,000	400,050,882
19-JAN	14.000% 29-MAY-2025		13.018	393,600,000	408,505,632
19-JAN	14.000% 29-MAY-2025		13.018	768,600,000	797,706,882
19-JAN	14.000% 29-MAY-2025		13.000	306,100,000	317,802,203
19-JAN	14.000% 29-MAY-2025		13.000	878,500,000	912,085,055
19-JAN	14.000% 29-MAY-2025		13.000	597,800,000	620,653,894
19-JAN	14.000% 29-MAY-2025		13.000	1,909,400,000	1,982,396,362
19-JAN	14.000% 29-MAY-2025		13.000	479,800,000	498,142,754
19-JAN	14.000% 29-MAY-2025		13.000	42,100,000	43,709,483
19-JAN	14.000% 29-MAY-2025		13.000	149,000,000	154,696,270
19-JAN	14.000% 29-MAY-2025		13.150	3,000,000,000	3,105,660,000
19-JAN	14.000% 29-MAY-2025		13.000	1,222,600,000	1,269,339,998
19-JAN	14.000% 29-MAY-2025		13.018	1,129,500,000	1,172,274,165
19-JAN	14.000% 29-MAY-2025		12.900	3,000,000,000	3,120,750,000
19-JAN	14.000% 29-MAY-2025		13.000	605,200,000	628,336,796
19-JAN	19.500% 18-DEC-2025		13.900	4,000,000,000	4,581,800,000
19-JAN	14.125% 13-JAN-2028		14.900	3,000,000,000	2,920,020,000
19-JAN	14.125% 13-JAN-2028		15.200	3,000,000,000	2,889,810,000
19-JAN	14.125% 13-JAN-2028		15.210	3,000,000,000	2,888,820,000
19-JAN	16.375% 04-MAR-2032		15.159	150,000,000	167,281,500

19-JAN	15.000% 20-MAY-2032		15.050	2,000,000,000	2,034,380,000
19-JAN	14.250% 22-JUN-2034		16.219	11,000,000	9,946,420
19-JAN	14.250% 22-JUN-2034		14.583	163,000,000	160,885,890
19-JAN	14.250% 22-JUN-2034		14.583	700,000,000	690,921,000
19-JAN	14.250% 22-JUN-2034		15.402	20,000,000,000	18,883,600,000
19-JAN	14.250% 22-JUN-2034		16.200	10,000,000	9,051,100
19-JAN	14.250% 22-JUN-2034		15.550	250,000,000	234,180,000
19-JAN	14.250% 22-JUN-2034		14.550	30,400,000	30,059,824
19-JAN	16.000% 14-MAY-2037		15.800	630,000,000	650,273,400
19-JAN	16.000% 14-MAY-2037		15.000	51,000,000	55,043,790
19-JAN	16.000% 14-MAY-2037		15.236	250,000,000	266,255,000
19-JAN	16.000% 14-MAY-2037		15.815	429,100,000	442,539,412
19-JAN	16.000% 14-MAY-2037		16.000	1,990,000,000	2,031,670,600
19-JAN	16.000% 14-MAY-2037		15.800	20,000,000	20,643,600
19-JAN	16.000% 14-MAY-2037		15.800	217,000,000	223,983,060
19-JAN	16.000% 14-MAY-2037		15.800	210,000,000	216,757,800
19-JAN	16.000% 14-MAY-2037		15.815	849,300,000	875,900,076
19-JAN	16.000% 14-MAY-2037		14.400	4,976,000,000	5,558,341,280
19-JAN	16.000% 14-MAY-2037		15.800	25,000,000	25,804,500
19-JAN	16.000% 14-MAY-2037		15.800	38,000,000	39,222,840
19-JAN	16.000% 14-MAY-2037		14.410	4,976,000,000	5,555,106,880
19-JAN	16.000% 14-MAY-2037		15.800	280,000,000	289,010,400
19-JAN	16.000% 14-MAY-2037		15.800	40,000,000	41,287,200

19-JAN	16.000% 14-MAY-2037		15.800	10,000,000	10,321,800
19-JAN	17.500% 01-NOV-2040		15.960	35,900,000	40,081,273
19-JAN	17.500% 01-NOV-2040		16.200	90,000,000	99,132,300
19-JAN	17.750% 08-MAY-2042		17.000	4,700,000	5,007,521
19-JAN	18.500% 14-AUG-2042		16.200	100,000,000	120,219,000
19-JAN	18.500% 14-AUG-2042		16.200	100,000,000	120,219,000
19-JAN	18.500% 14-AUG-2042		16.500	100,000,000	118,269,000
19-JAN	18.500% 14-AUG-2042		16.510	1,800,000,000	2,127,690,000
19-JAN	18.500% 14-AUG-2042		16.000	20,000,000	24,310,600
19-JAN	18.500% 14-AUG-2042		16.200	330,000,000	396,722,700
19-JAN	18.500% 14-AUG-2042		16.200	330,000,000	396,722,700
19-JAN	18.500% 14-AUG-2042		16.200	580,000,000	697,270,200
19-JAN	18.500% 14-AUG-2042		16.400	1,000,000,000	1,189,130,000
19-JAN	18.500% 14-AUG-2042		16.200	170,000,000	204,372,300
19-JAN	18.500% 14-AUG-2042		16.200	500,000,000	601,095,000
19-JAN	18.500% 14-AUG-2042		16.200	45,000,000	54,098,550
19-JAN	18.500% 14-AUG-2042		16.200	100,000,000	120,219,000
19-JAN	18.500% 14-AUG-2042		17.100	27,000,000	30,927,150
19-JAN	18.500% 14-AUG-2042		16.200	665,000,000	799,456,350
19-JAN	18.500% 14-AUG-2042		16.500	2,800,000	3,311,532
19-JAN	18.500% 14-AUG-2042		16.510	600,000,000	709,230,000
19-JAN	18.500% 14-AUG-2042		16.150	10,000,000	12,055,000
19-JAN	18.500% 14-AUG-2042		16.200	90,000,000	108,197,100
19-JAN	18.500% 14-AUG-2042		16.200	410,000,000	492,897,900
19-JAN	18.500% 14-AUG-2042		16.500	2,050,000,000	2,424,514,500

19-JAN	18.500% 14-AUG-2042		15.800	600,000	737,496
19-JAN	18.500% 14-AUG-2042		16.500	250,000,000	295,672,500
19-JAN	18.500% 14-AUG-2042		16.200	250,000,000	300,547,500
19-JAN	18.500% 14-AUG-2042		16.200	330,000,000	396,722,700
			<b>TOTALS</b>	<b>170,204,300,000</b>	<b>170,135,862,223</b>