

## Government Securities Daily Secondary Market Report for 31-Jan-2023

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
31-JAN	0.000% 11-MAY-2023	12.000	12.532	11,400,000	11,037,138
31-JAN	0.000% 25-MAY-2023	9.501	9.815	58,700,000	57,008,266
31-JAN	0.000% 31-AUG-2023	10.748	10.989	106,300,000	100,053,812
31-JAN	0.000% 26-OCT-2023	13.000	13.220	1,000,000	912,865
31-JAN	0.000% 07-DEC-2023	9.521	9.587	8,611,100,000	7,966,903,609
31-JAN	0.000% 07-DEC-2023	9.509	9.576	8,611,100,000	7,967,592,497
31-JAN	0.000% 21-DEC-2023	10.000	10.055	13,100,000	12,031,957
31-JAN	0.000% 21-DEC-2023	9.520	9.570	3,000,000,000	2,766,240,000
31-JAN	0.000% 21-DEC-2023	9.500	9.549	3,000,000,000	2,766,690,000
31-JAN	11.000% 13-APR-2023		11.999	20,000,000,000	20,619,200,000
31-JAN	11.000% 13-APR-2023		11.999	20,000,000,000	20,619,200,000
31-JAN	10.000% 07-SEP-2023		13.101	98,100,000	100,275,858
31-JAN	14.000% 08-AUG-2024		13.350	3,000,000,000	3,225,420,000
31-JAN	14.000% 08-AUG-2024		10.160	370,000,000	414,200,200
31-JAN	14.000% 08-AUG-2024		13.615	10,000,000	10,715,800
31-JAN	14.000% 08-AUG-2024		10.150	370,000,000	414,252,000
31-JAN	14.000% 08-AUG-2024		13.350	2,000,000,000	2,150,280,000
31-JAN	14.000% 08-AUG-2024		13.300	5,100,000,000	5,486,631,000
31-JAN	14.875% 25-SEP-2024		13.500	2,300,000,000	2,461,874,000
31-JAN	17.000% 16-JAN-2025		12.520	2,500,000	2,703,700
31-JAN	17.000% 16-JAN-2025		12.520	23,000,000	24,874,040
31-JAN	17.000% 16-JAN-2025		12.450	91,000,000	98,528,430
31-JAN	14.000% 29-MAY-2025		12.803	200,000	209,294
31-JAN	14.000% 29-MAY-2025		12.300	189,300,000	200,012,487
31-JAN	16.000% 06-MAY-2027		12.150	2,000,000	2,321,900
31-JAN	16.000% 06-MAY-2027		12.160	2,000,000	2,321,200

31-JAN	14.125% 13-JAN-2028		14.500	240,000,000	237,972,000
31-JAN	16.375% 04-MAR-2032		15.000	8,900,000	10,045,430
31-JAN	16.375% 04-MAR-2032		14.500	2,600,000	3,002,454
31-JAN	16.375% 04-MAR-2032		14.000	200,000,000	236,368,000
31-JAN	16.375% 04-MAR-2032		14.500	43,300,000	50,002,407
31-JAN	16.375% 04-MAR-2032		15.497	140,000,000	154,511,000
31-JAN	15.000% 20-MAY-2032		15.390	8,745,100,000	8,793,460,403
31-JAN	15.000% 20-MAY-2032		15.390	2,704,400,000	2,719,355,332
31-JAN	15.000% 20-MAY-2032		15.390	14,676,600,000	14,757,761,598
31-JAN	15.000% 20-MAY-2032		15.424	205,500,000	206,299,395
31-JAN	15.000% 20-MAY-2032		15.424	200,000,000	200,778,000
31-JAN	15.000% 20-MAY-2032		15.390	22,567,500,000	22,692,298,275
31-JAN	15.000% 20-MAY-2032		15.390	768,600,000	772,850,358
31-JAN	15.000% 20-MAY-2032		15.390	35,053,300,000	35,247,144,749
31-JAN	15.000% 20-MAY-2032		15.390	16,027,000,000	16,115,629,310
31-JAN	15.000% 20-MAY-2032		15.390	10,975,900,000	11,036,596,727
31-JAN	15.000% 20-MAY-2032		15.390	5,518,500,000	5,549,017,305
31-JAN	15.000% 20-MAY-2032		15.250	11,000,000	11,135,190
31-JAN	14.250% 22-JUN-2034		15.000	237,300,000	230,048,112
31-JAN	14.250% 22-JUN-2034		15.850	1,700,000	1,575,152
31-JAN	14.250% 22-JUN-2034		14.500	50,200,000	50,005,224

31-JAN	14.250% 22-JUN-2034		14.820	200,000,000	195,778,000
31-JAN	14.250% 22-JUN-2034		14.820	107,000,000	104,741,230
31-JAN	16.250% 08-NOV-2035		16.617	20,000,000	20,207,200
31-JAN	16.250% 08-NOV-2035		15.500	28,100,000	30,092,009
31-JAN	16.000% 14-MAY-2037		15.800	10,000,000	10,373,650
31-JAN	16.000% 14-MAY-2037		15.800	10,000,000	10,373,650
31-JAN	16.000% 14-MAY-2037		15.188	5,000,000	5,365,300
31-JAN	16.000% 14-MAY-2037		15.800	100,000,000	103,737,000
31-JAN	16.000% 14-MAY-2037		15.188	7,300,000	7,833,338
31-JAN	16.000% 14-MAY-2037		15.821	290,000,000	300,498,072
31-JAN	17.500% 01-NOV-2040		16.750	30,000,000	32,223,000
31-JAN	17.500% 01-NOV-2040		17.014	10,000,000	10,588,900
31-JAN	17.750% 08-MAY-2042		17.208	31,000,000	32,832,410
31-JAN	18.500% 14-AUG-2042		16.100	8,500,000	10,327,585
31-JAN	18.500% 14-AUG-2042		16.000	100,000	122,172
31-JAN	18.500% 14-AUG-2042		16.300	150,000,000	180,273,000
31-JAN	18.500% 14-AUG-2042		16.997	120,000,000	138,946,800
31-JAN	18.500% 14-AUG-2042		16.300	90,000,000	108,163,800
31-JAN	18.500% 14-AUG-2042		17.000	120,000,000	138,925,200
31-JAN	18.500% 14-AUG-2042		15.908	75,000,000	92,097,750
31-JAN	18.500% 14-AUG-2042		16.500	3,000,000	3,566,670
31-JAN	18.500% 14-AUG-2042		15.880	5,000,000	6,149,200
			<b>TOTALS</b>	<b>196,768,200,000</b>	<b>198,100,562,410</b>