

**Government Securities Daily Secondary Market Report for 03-Jan-2023**

<b>VALUE DATE</b>	<b>SECURITY COUPON/ MAT DATE</b>	<b>MMY</b>	<b>YTM (%p.a)</b>	<b>AMOUNT (FV)</b>	<b>AMOUNT (COST)</b>
03-JAN	0.000% 09-NOV-2023	14.109	14.255	40,000,000	35,719,600
03-JAN	0.000% 19-JAN-2023	13.000	13.841	30,898,600,000	30,723,518,034
03-JAN	0.000% 02-FEB-2023	13.000	13.804	24,432,300,000	24,174,002,440
03-JAN	0.000% 14-SEP-2023	13.500	13.773	23,000,000,000	21,024,760,000
03-JAN	0.000% 17-FEB-2023	13.000	13.766	20,000,000,000	19,684,508,561
03-JAN	0.000% 02-MAR-2023	13.000	13.732	25,100,000,000	24,591,990,122
03-JAN	0.000% 16-MAR-2023	13.000	13.696	15,005,000,000	14,629,834,918
03-JAN	0.000% 07-DEC-2023	12.100	12.152	548,300,000	493,053,292
03-JAN	0.000% 07-DEC-2023	12.000	12.052	66,700,000	60,029,333
03-JAN	0.000% 07-DEC-2023	12.000	12.052	100,100,000	90,088,999
03-JAN	0.000% 21-DEC-2023	11.000	11.021	101,400,000	91,674,726
03-JAN	0.000% 09-JUN-2023	10.499	10.815	104,600,000	100,080,234
03-JAN	0.000% 09-JUN-2023	10.000	10.286	104,300,000	99,998,668
03-JAN	0.000% 22-JUN-2023	9.999	10.267	500,000	477,750
03-JAN	0.000% 22-JUN-2023	9.266	9.496	100,000	95,863
03-JAN	18.500% 14-AUG-2042		16.219	15,000,000	17,852,700
03-JAN	18.500% 14-AUG-2042		16.211	10,000,000	11,906,900
03-JAN	16.000% 14-MAY-2037		15.762	632,000,000	647,989,600
03-JAN	14.000% 01-AUG-2024		14.848	5,000,000	5,222,350
03-JAN	18.500% 14-AUG-2042		16.211	33,600,000	40,007,184
03-JAN	16.000% 14-MAY-2037		15.782	5,000,000,000	5,120,850,000
03-JAN	16.000% 14-MAY-2037		15.763	30,500,000	31,271,650
03-JAN	17.500% 01-NOV-2040		16.659	5,400,000	5,745,000

03-JAN	16.000% 14-MAY-2037		15.670	24,000,000	24,734,000
03-JAN	16.000% 14-MAY-2037		15.763	920,000,000	943,220,800
03-JAN	16.000% 14-MAY-2037		15.264	2,000,000,000	2,108,720,000
03-JAN	16.000% 14-MAY-2037		15.762	828,000,000	848,948,400
03-JAN	16.000% 14-MAY-2037		15.264	1,850,000,000	1,950,566,000
03-JAN	16.000% 14-MAY-2037		15.762	39,400,000	40,396,820
03-JAN	16.000% 06-MAY-2027		13.442	28,000,000	30,898,000
03-JAN	17.500% 01-NOV-2040		15.963	20,000,000	22,128,800
03-JAN	16.625% 27-AUG-2026		12.686	343,000,000	400,160,950
03-JAN	16.000% 14-MAY-2037		15.314	1,300,000,000	1,366,807,000
03-JAN	16.000% 14-MAY-2037		15.264	3,800,000,000	4,006,568,000
03-JAN	17.000% 16-JAN-2025		13.884	200,000	225,814
03-JAN	16.000% 14-MAY-2037		15.563	5,000,000,000	5,183,800,000
03-JAN	14.000% 29-MAY-2025		13.360	210,000,000	214,905,600
03-JAN	14.000% 18-JAN-2024		12.295	50,000,000,000	53,907,500,000
03-JAN	14.000% 18-JAN-2024		12.071	20,000,000,000	21,606,800,000
03-JAN	11.000% 13-APR-2023		12.456	20,300,000	20,682,858
03-JAN	16.000% 14-MAY-2037		15.762	149,000,000	152,769,700
03-JAN	17.000% 16-JAN-2025		12.595	400,000	461,060
03-JAN	16.375% 04-MAR-2032		15.754	10,000,000	10,761,500
03-JAN	14.000% 29-MAY-2025		13.030	12,000,000	12,361,228
03-JAN	16.000% 14-MAY-2037		15.620	118,000,000	121,947,100
03-JAN	16.000% 14-MAY-2037		15.264	3,800,000,000	4,006,568,000
03-JAN	16.000% 14-MAY-2037		15.763	340,000,000	348,581,600
03-JAN	16.000% 14-MAY-2037		15.314	207,000,000	217,637,730

03-JAN	14.000% 18-JAN-2024		12.072	50,000,000,000	54,017,000,000
03-JAN	18.500% 14-AUG-2042		16.261	805,000,000	955,873,100
03-JAN	16.000% 14-MAY-2037		15.763	30,000,000	30,759,000
03-JAN	14.250% 23-AUG-2029		15.807	26,000,000	25,562,680
03-JAN	17.500% 01-NOV-2040		15.764	3,000,000	3,357,540
03-JAN	18.500% 14-AUG-2042		16.211	42,000,000	50,008,980
03-JAN	14.000% 29-MAY-2025		12.913	9,700,000	10,015,250
03-JAN	17.500% 01-NOV-2040		14.967	85,300,000	100,042,399
03-JAN	16.000% 14-MAY-2037		15.314	2,500,000,000	2,628,475,000
03-JAN	16.000% 14-MAY-2037		15.763	448,900,000	460,230,236
			<b>TOTALS</b>	<b>290,202,600,000</b>	<b>297,510,153,069</b>