

Government Securities Daily Secondary Market Report for 17-Jan-2023

| VALUE DATE | SECURITY COUPON/ MAT DATE | MMY | YTM (%p.a) | AMOUNT (FV) | AMOUNT (COST) |
|------------|---------------------------|--------|------------|----------------|----------------|
| 17-JAN | 0.000% 23-FEB-2023 | 11.002 | 11.562 | 3,400,000 | 3,362,498 |
| 17-JAN | 0.000% 09-MAR-2023 | 11.497 | 12.081 | 5,500,000 | 5,413,045 |
| 17-JAN | 0.000% 13-APR-2023 | 12.500 | 13.111 | 120,000,000 | 116,566,800 |
| 17-JAN | 0.000% 09-JUN-2023 | 10.099 | 10.411 | 113,700,000 | 109,372,578 |
| 17-JAN | 0.000% 09-JUN-2023 | 10.000 | 10.306 | 10,700,000 | 10,296,610 |
| 17-JAN | 0.000% 09-JUN-2023 | 9.766 | 10.058 | 311,500,000 | 300,021,225 |
| 17-JAN | 0.000% 22-JUN-2023 | 9.500 | 9.760 | 2,600,000 | 2,498,548 |
| 17-JAN | 0.000% 28-SEP-2023 | 12.800 | 13.045 | 7,000,000 | 6,427,470 |
| 17-JAN | 0.000% 23-NOV-2023 | 13.000 | 13.123 | 4,500,000 | 4,052,565 |
| 17-JAN | 0.000% 07-DEC-2023 | 13.500 | 13.599 | 20,000,000 | 17,859,800 |
| 17-JAN | 0.000% 21-DEC-2023 | 13.500 | 13.565 | 24,500,000 | 21,777,560 |
| 17-JAN | 0.000% 21-DEC-2023 | 9.999 | 10.035 | 771,800,000 | 706,389,950 |
| 17-JAN | 0.000% 21-DEC-2023 | 9.999 | 10.035 | 314,700,000 | 288,029,175 |
| 17-JAN | 0.000% 04-JAN-2024 | 12.126 | 12.152 | 9,000,000,000 | 8,057,700,000 |
| 17-JAN | 0.000% 04-JAN-2024 | 12.000 | 12.024 | 156,300,000 | 140,088,564 |
| 17-JAN | 0.000% 04-JAN-2024 | 11.456 | 11.479 | 444,200,000 | 400,006,542 |
| 17-JAN | 11.000% 13-APR-2023 | | 10.460 | 10,000,000,000 | 10,298,900,000 |
| 17-JAN | 11.000% 13-APR-2023 | | 10.460 | 20,000,000,000 | 20,597,800,000 |
| 17-JAN | 14.000% 08-AUG-2024 | | 12.701 | 5,000,000,000 | 5,394,150,000 |
| 17-JAN | 14.000% 29-MAY-2025 | | 13.500 | 700,000 | 719,257 |
| 17-JAN | 14.000% 29-MAY-2025 | | 13.420 | 5,000,000,000 | 5,145,500,000 |
| 17-JAN | 14.000% 29-MAY-2025 | | 13.120 | 5,000,000,000 | 5,175,500,000 |
| 17-JAN | 14.000% 29-MAY-2025 | | 13.180 | 4,000,000,000 | 4,135,600,000 |

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| 17-JAN | 14.000% 29-MAY-2025 | | 12.400 | 23,800,000 | 24,982,860 |
| 17-JAN | 16.625% 27-AUG-2026 | | 13.930 | 50,000,000,000 | 56,858,500,000 |
| 17-JAN | 15.000% 20-MAY-2032 | | 15.400 | 5,000,000,000 | 4,996,650,000 |
| 17-JAN | 15.000% 20-MAY-2032 | | 15.000 | 1,000,000,000 | 1,018,850,000 |
| 17-JAN | 15.000% 20-MAY-2032 | | 15.100 | 5,000,000,000 | 5,069,600,000 |
| 17-JAN | 14.250% 22-JUN-2034 | | 14.440 | 8,000,000 | 7,952,480 |
| 17-JAN | 14.250% 22-JUN-2034 | | 14.200 | 41,700,000 | 42,006,078 |
| 17-JAN | 14.250% 22-JUN-2034 | | 14.440 | 99,500,000 | 98,908,970 |
| 17-JAN | 14.250% 22-JUN-2034 | | 15.300 | 43,900,000 | 41,642,223 |
| 17-JAN | 16.000% 14-MAY-2037 | | 15.800 | 211,700,000 | 218,330,444 |
| 17-JAN | 16.000% 14-MAY-2037 | | 15.800 | 832,500,000 | 858,573,900 |
| 17-JAN | 16.000% 14-MAY-2037 | | 15.800 | 681,600,000 | 702,947,712 |
| 17-JAN | 16.000% 14-MAY-2037 | | 14.998 | 300,000,000 | 323,571,000 |
| 17-JAN | 16.000% 14-MAY-2037 | | 16.000 | 50,000,000,000 | 51,003,500,000 |
| 17-JAN | 16.000% 14-MAY-2037 | | 14.998 | 92,500,000 | 99,767,725 |
| 17-JAN | 16.000% 14-MAY-2037 | | 15.800 | 429,100,000 | 442,539,412 |
| 17-JAN | 16.000% 14-MAY-2037 | | 15.800 | 211,700,000 | 218,330,444 |
| 17-JAN | 16.000% 14-MAY-2037 | | 15.800 | 2,770,700,000 | 2,857,478,324 |
| 17-JAN | 16.000% 14-MAY-2037 | | 15.800 | 1,767,000,000 | 1,822,342,440 |
| 17-JAN | 16.000% 14-MAY-2037 | | 15.800 | 59,800,000 | 61,672,936 |
| 17-JAN | 16.000% 14-MAY-2037 | | 15.800 | 59,800,000 | 61,672,936 |
| 17-JAN | 16.000% 14-MAY-2037 | | 16.000 | 150,000,000 | 153,010,500 |
| 17-JAN | 16.000% 14-MAY-2037 | | 16.400 | 3,000,000,000 | 2,994,600,000 |
| 17-JAN | 16.000% 14-MAY-2037 | | 15.800 | 832,500,000 | 858,573,900 |
| 17-JAN | 16.000% 14-MAY-2037 | | 15.800 | 849,300,000 | 875,900,076 |

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| 17-JAN | 16.000% 14-MAY-2037 | | 15.800 | 1,248,100,000 | 1,287,190,492 |
| 17-JAN | 16.000% 14-MAY-2037 | | 15.800 | 1,767,000,000 | 1,822,342,440 |
| 17-JAN | 16.000% 14-MAY-2037 | | 15.800 | 2,770,600,000 | 2,857,375,192 |
| 17-JAN | 16.000% 14-MAY-2037 | | 15.200 | 140,600,000 | 149,924,592 |
| 17-JAN | 16.000% 14-MAY-2037 | | 15.800 | 1,248,200,000 | 1,287,293,624 |
| 17-JAN | 16.000% 14-MAY-2037 | | 15.800 | 681,600,000 | 702,947,712 |
| 17-JAN | 17.500% 01-NOV-2040 | | 16.000 | 27,000,000 | 30,051,270 |
| 17-JAN | 17.500% 01-NOV-2040 | | 15.500 | 174,700,000 | 200,090,898 |
| 17-JAN | 17.500% 01-NOV-2040 | | 15.344 | 89,000,000 | 102,860,860 |
| 17-JAN | 18.500% 14-AUG-2042 | | 16.980 | 30,000,000 | 34,549,800 |
| 17-JAN | 18.500% 14-AUG-2042 | | 15.600 | 200,000,000 | 248,410,000 |
| 17-JAN | 18.500% 14-AUG-2042 | | 15.200 | 23,700,000 | 30,117,486 |
| 17-JAN | 18.500% 14-AUG-2042 | | 16.058 | 900,000 | 1,089,567 |
| 17-JAN | 18.500% 14-AUG-2042 | | 15.600 | 95,000,000 | 117,994,750 |
| | | | TOTALS | 192,272,600,000 | 201,522,175,230 |