

Government Securities Daily Secondary Market Report for 02-February 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
02-FEB	0.000% 30-JAN-2025	13.286	13.291	88.329	600,000,000	529,974,000
02-FEB	0.000% 30-JAN-2025	13.286	13.291	88.329	340,000,000	300,318,600
02-FEB	0.000% 30-JAN-2025	13.286	13.291	88.329	10,000,000	8,832,900
02-FEB	0.000% 30-JAN-2025	13.286	13.291	88.329	906,900,000	801,055,701
02-FEB	0.000% 16-JAN-2025	13.200	13.237	88.793	5,668,500,000	5,033,231,205
02-FEB	0.000% 16-JAN-2025	13.200	13.237	88.793	410,400,000	364,406,472
02-FEB	0.000% 30-JAN-2025	13.149	13.154	88.435	25,000,000	22,108,750
02-FEB	0.000% 30-JAN-2025	13.149	13.154	88.435	13,000,000	11,496,550
02-FEB	0.000% 30-JAN-2025	13.149	13.154	88.435	430,000,000	380,270,500
02-FEB	0.000% 30-JAN-2025	13.149	13.154	88.435	468,000,000	413,875,800
02-FEB	0.000% 30-JAN-2025	13.101	13.105	88.473	3,000,000,000	2,654,190,000
02-FEB	0.000% 30-JAN-2025	13.101	13.105	88.473	2,000,000,000	1,769,460,000
02-FEB	0.000% 02-JAN-2025	13.031	13.098	89.318	5,000,000,000	4,465,900,000
02-FEB	0.000% 02-JAN-2025	13.000	13.068	89.340	5,000,000,000	4,467,000,000
02-FEB	0.000% 30-JAN-2025	13.036	13.041	88.523	215,000,000	190,324,450
02-FEB	0.000% 24-OCT-2024	12.800	13.020	91.497	40,000,000,000	36,598,800,000
02-FEB	0.000% 30-JAN-2025	13.001	13.005	88.551	1,085,000,000	960,778,350
02-FEB	0.000% 30-JAN-2025	13.001	13.005	88.551	500,000,000	442,755,000
02-FEB	0.000% 30-JAN-2025	13.001	13.005	88.551	2,560,000,000	2,266,905,600
02-FEB	0.000% 21-NOV-2024	12.634	12.788	90.792	30,000,000,000	27,237,600,000
02-FEB	0.000% 10-OCT-2024	12.499	12.739	92.085	30,000,000,000	27,625,500,000
02-FEB	0.000% 07-NOV-2024	12.554	12.736	91.244	30,000,000,000	27,373,200,000
02-FEB	0.000% 26-SEP-2024	12.449	12.718	92.521	30,000,000,000	27,756,300,000
02-FEB	0.000% 01-AUG-2024	12.319	12.701	94.243	80,000,000	75,394,400
02-FEB	0.000% 01-AUG-2024	12.319	12.701	94.243	74,000,000	69,739,820

02-FEB	0.000% 24-OCT-2024	12.475	12.684	91.695	40,000,000,000	36,678,000,000
02-FEB	0.000% 12-SEP-2024	12.254	12.543	93.035	30,000,000,000	27,910,500,000
02-FEB	0.000% 01-AUG-2024	12.056	12.422	94.359	30,000,000,000	28,307,700,000
02-FEB	0.000% 30-JAN-2025	12.300	12.304	89.101	95,500,000	85,091,455
02-FEB	0.000% 21-NOV-2024	12.002	12.141	91.212	10,000,000,000	9,121,200,000
02-FEB	0.000% 21-NOV-2024	11.999	12.138	91.214	10,000,000,000	9,121,400,000
02-FEB	0.000% 05-DEC-2024	12.002	12.113	90.831	9,000,000,000	8,174,790,000
02-FEB	0.000% 05-DEC-2024	12.000	12.112	90.832	9,000,000,000	8,174,880,000
02-FEB	0.000% 30-JAN-2025	11.532	11.536	89.711	1,000,000	897,110
02-FEB	0.000% 01-AUG-2024	11.001	11.306	94.827	316,400,000	300,032,628
02-FEB	0.000% 06-JUN-2024	10.600	10.974	96.497	7,000,000,000	6,754,790,000
02-FEB	0.000% 06-JUN-2024	10.500	10.866	96.529	7,000,000,000	6,757,030,000
02-FEB	0.000% 16-FEB-2024	9.997	10.493	99.618	5,100,000	5,080,518
02-FEB	0.000% 09-MAY-2024	8.272	8.526	97.849	10,000,000,000	9,784,900,000
02-FEB	0.000% 28-MAR-2024	8.026	8.305	98.805	15,000,000,000	14,820,750,000
02-FEB	14.125% 13-JAN-2028		14.000	100.934	49,600,000	50,063,264
02-FEB	14.125% 13-JAN-2028		14.000	100.934	148,700,000	150,088,858
02-FEB	14.375% 03-FEB-2033		14.764	104.750	668,300,000	700,044,250
02-FEB	17.500% 01-NOV-2040		15.900	112.628	10,900,000	12,276,411
02-FEB	17.500% 01-NOV-2040		16.000	112.003	5,000,000,000	5,600,150,000
02-FEB	17.500% 01-NOV-2040		15.000	118.539	5,000,000,000	5,926,950,000
02-FEB	17.500% 01-NOV-2040		16.000	112.003	5,000,000,000	5,600,150,000
02-FEB	17.500% 01-NOV-2040		15.995	112.034	5,000,000,000	5,601,700,000
02-FEB	17.500% 01-NOV-2040		16.000	112.003	4,500,000	5,040,135
02-FEB	14.000% 29-MAY-2025		13.400	103.117	117,000,000	120,646,890
02-FEB	14.000% 29-MAY-2025		13.205	103.348	25,000,000,000	25,837,000,000
02-FEB	14.000% 29-MAY-2025		14.500	101.822	6,000,000	6,109,320
02-FEB	15.000% 20-MAY-2032		15.017	102.494	100,000,000	102,494,000
02-FEB	16.000% 14-MAY-2037		14.903	109.024	5,905,000,000	6,437,867,200

02-FEB	16.000% 14-MAY-2037		14.000	114.683	27,100,000	31,079,093
02-FEB	16.000% 14-MAY-2037		16.050	102.471	1,000,000,000	1,024,710,000
02-FEB	16.000% 14-MAY-2037		16.000	102.743	3,000,000	3,082,290
02-FEB	16.000% 14-MAY-2037		15.760	104.065	1,800,000,000	1,873,170,000
02-FEB	16.000% 14-MAY-2037		16.000	102.743	5,000,000,000	5,137,150,000
02-FEB	16.000% 14-MAY-2037		16.100	102.201	1,000,000,000	1,022,010,000
02-FEB	16.000% 14-MAY-2037		15.997	102.760	5,000,000,000	5,138,000,000
02-FEB	16.000% 14-MAY-2037		16.800	98.533	93,500,000	92,128,355
02-FEB	16.000% 14-MAY-2037		15.995	102.771	905,000,000	930,077,550
02-FEB	16.000% 14-MAY-2037		14.900	109.043	5,905,000,000	6,438,989,150
02-FEB	16.000% 14-MAY-2037		15.100	107.850	278,200,000	300,038,700
02-FEB	16.000% 14-MAY-2037		15.081	107.963	100,000,000	107,963,000
02-FEB	16.000% 14-MAY-2037		14.700	110.256	200,000,000	220,512,000
02-FEB	16.000% 14-MAY-2037		16.008	102.700	4,598,000,000	4,722,146,000
02-FEB	16.000% 14-MAY-2037		16.050	102.471	1,000,000,000	1,024,710,000
02-FEB	16.000% 14-MAY-2037		15.750	104.121	1,800,000,000	1,874,178,000
02-FEB	16.000% 14-MAY-2037		14.007	114.640	87,200,000	99,966,080
02-FEB	17.750% 08-MAY-2042		15.810	114.560	2,007,200,000	2,299,448,320
02-FEB	17.750% 08-MAY-2042		15.800	114.625	2,007,200,000	2,300,753,000
02-FEB	14.000% 08-AUG-2024		12.351	107.564	100,000,000,000	107,564,000,000
02-FEB	15.000% 18-JUN-2043		15.103	100.238	118,000,000	118,280,840
02-FEB	15.000% 18-JUN-2043		16.200	93.827	3,000,000,000	2,814,810,000
02-FEB	15.000% 18-JUN-2043		16.203	93.810	3,000,000,000	2,814,300,000
02-FEB	15.000% 18-JUN-2043		15.397	98.443	1,000,000,000	984,430,000
02-FEB	15.000% 18-JUN-2043		15.103	100.238	117,000,000	117,278,460
02-FEB	15.000% 18-JUN-2043		15.006	100.838	61,400,000	61,914,532
02-FEB	15.000% 18-JUN-2043		15.400	98.425	1,000,000,000	984,250,000
02-FEB	15.000% 18-JUN-2043		15.620	97.118	1,000,000,000	971,180,000
02-FEB	15.000% 18-JUN-2043		14.500	104.100	72,100,000	75,056,100

02-FEB	15.000% 18-JUN-2043		15.103	100.238	97,900,000	98,133,002
02-FEB	15.000% 18-JUN-2043		14.956	101.152	276,900,000	280,089,888
02-FEB	15.000% 18-JUN-2043		15.995	94.968	787,000,000	747,398,160
02-FEB	15.000% 18-JUN-2043		15.008	100.828	100,000,000	100,828,000
02-FEB	15.000% 18-JUN-2043		16.007	94.900	787,000,000	746,863,000
02-FEB	15.000% 18-JUN-2043		16.100	94.380	1,000,000,000	943,800,000
02-FEB	15.000% 18-JUN-2043		15.008	100.828	74,500,000	75,116,860
02-FEB	15.000% 18-JUN-2043		14.900	101.508	100,000,000	101,508,000
02-FEB	18.500% 14-AUG-2042		16.000	122.199	3,300,000	4,032,567
02-FEB	18.500% 14-AUG-2042		16.350	119.908	1,770,000,000	2,122,371,600
02-FEB	18.500% 14-AUG-2042		16.350	119.908	230,000,000	275,788,400
02-FEB	18.500% 14-AUG-2042		15.970	122.400	1,550,000,000	1,897,200,000
02-FEB	13.500% 09-JUL-2026		13.117	101.571	15,200,000	15,438,769
02-FEB	17.000% 16-JAN-2025		12.705	104.446	25,000,000,000	26,111,500,000
02-FEB	13.500% 09-JUL-2026		13.000	101.811	982,300,000	1,000,089,453
02-FEB	14.250% 23-AUG-2029		14.570	104.843	9,600,000	10,064,928
02-FEB	14.250% 23-AUG-2029		14.800	103.996	1,000,000,000	1,039,960,000
			TTLS		593,777,400,000	580,682,834,234