

## Government Securities Daily Secondary Market Report for 05-February 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
05-FEB	0.000% 04-APR-2024	12.999	13.729	97.942	40,000,000	39,176,800
05-FEB	0.000% 23-MAY-2024	10.499	10.893	96.987	5,000,000,000	4,849,350,000
05-FEB	0.000% 06-JUN-2024	10.501	10.873	96.609	7,000,000,000	6,762,630,000
05-FEB	0.000% 06-JUN-2024	10.492	10.862	96.612	7,000,000,000	6,762,840,000
05-FEB	0.000% 12-SEP-2024	12.949	13.280	92.760	30,000,000,000	27,828,000,000
05-FEB	0.000% 26-SEP-2024	12.460	12.735	92.603	30,000,000,000	27,780,900,000
05-FEB	0.000% 10-OCT-2024	12.510	12.757	92.166	30,000,000,000	27,649,800,000
05-FEB	0.000% 07-NOV-2024	12.630	12.821	91.282	30,000,000,000	27,384,600,000
05-FEB	0.000% 21-NOV-2024	12.004	12.149	91.293	10,000,000,000	9,129,300,000
05-FEB	0.000% 21-NOV-2024	11.999	12.144	91.296	10,000,000,000	9,129,600,000
05-FEB	0.000% 05-DEC-2024	12.005	12.123	90.910	9,000,000,000	8,181,900,000
05-FEB	0.000% 05-DEC-2024	11.999	12.117	90.914	9,000,000,000	8,182,260,000
05-FEB	0.000% 02-JAN-2025	11.133	11.187	90.805	66,100,000	60,022,105
05-FEB	14.000% 08-AUG-2024		12.190	107.748	100,000,000,000	107,748,000,000
05-FEB	14.000% 08-AUG-2024		12.374	107.659	100,000,000,000	107,659,000,000
05-FEB	14.000% 29-MAY-2025		13.034	103.660	30,000,000,000	31,098,000,000
05-FEB	14.000% 29-MAY-2025		13.900	102.639	1,500,000	1,539,585
05-FEB	14.000% 29-MAY-2025		13.300	103.345	30,000,000,000	31,003,500,000
05-FEB	13.500% 09-JUL-2026		13.122	101.667	150,000,000	152,500,500
05-FEB	14.125% 13-JAN-2028		15.065	97.952	25,000,000,000	24,488,000,000
05-FEB	14.125% 13-JAN-2028		15.065	97.952	25,000,000,000	24,488,000,000
05-FEB	14.250% 23-AUG-2029		14.921	103.678	20,000,000,000	20,735,600,000
05-FEB	15.000% 20-MAY-2032		16.000	98.182	102,000,000	100,145,640
05-FEB	14.375% 03-FEB-2033		15.500	101.406	100,000,000	101,406,000
05-FEB	14.375% 03-FEB-2033		14.024	108.548	1,842,000,000	1,999,454,160
05-FEB	14.375% 03-FEB-2033		14.475	106.284	100,000,000	106,284,000
05-FEB	14.375% 03-FEB-2033		14.475	106.284	100,000,000	106,284,000
05-FEB	14.375% 03-FEB-2033		16.847	95.512	168,000,000	160,460,160
05-FEB	14.375% 03-FEB-2033		15.500	101.406	100,000,000	101,406,000

05-FEB	14.375% 03-FEB-2033		14.743	104.974	100,000,000	104,974,000
05-FEB	16.000% 14-MAY-2037		15.320	106.694	40,000,000	42,677,600
05-FEB	16.000% 14-MAY-2037		15.000	108.573	500,000	542,865
05-FEB	16.000% 14-MAY-2037		15.224	107.251	220,000,000	235,952,200
05-FEB	16.000% 14-MAY-2037		15.300	106.809	40,000,000	42,723,600
05-FEB	16.000% 14-MAY-2037		14.900	109.172	1,600,000,000	1,746,752,000
05-FEB	16.000% 14-MAY-2037		16.000	102.874	1,600,000,000	1,645,984,000
05-FEB	16.000% 14-MAY-2037		14.897	109.190	1,600,000,000	1,747,040,000
05-FEB	16.000% 14-MAY-2037		15.224	107.251	173,500,000	186,080,485
05-FEB	16.000% 14-MAY-2037		15.980	102.983	2,300,000,000	2,368,609,000
05-FEB	17.500% 01-NOV-2040		16.000	112.145	3,000,000,000	3,364,350,000
05-FEB	17.500% 01-NOV-2040		16.000	112.145	3,000,000,000	3,364,350,000
05-FEB	17.500% 01-NOV-2040		16.500	109.112	118,000,000	128,752,160
05-FEB	17.500% 01-NOV-2040		16.900	106.790	37,400,000	39,939,460
05-FEB	17.750% 08-MAY-2042		16.500	110.346	1,562,500,000	1,724,156,250
05-FEB	18.500% 14-AUG-2042		15.360	126.762	112,500,000	142,607,250
05-FEB	18.500% 14-AUG-2042		15.300	127.190	20,000,000	25,438,000
05-FEB	18.500% 14-AUG-2042		16.199	121.040	10,000,000	12,104,000
05-FEB	18.500% 14-AUG-2042		15.350	126.833	112,500,000	142,687,125
05-FEB	15.000% 18-JUN-2043		16.203	93.931	1,000,000,000	939,310,000
05-FEB	15.000% 18-JUN-2043		15.339	98.911	170,000,000	168,148,700
05-FEB	15.000% 18-JUN-2043		14.750	102.587	11,000,000	11,284,570
05-FEB	15.000% 18-JUN-2043		14.900	101.629	196,800,000	200,005,872
05-FEB	15.000% 18-JUN-2043		15.500	97.949	91,900,000	90,015,131
05-FEB	15.000% 18-JUN-2043		16.200	93.948	1,000,000,000	939,480,000
05-FEB	15.000% 18-JUN-2043		15.339	98.911	98,500,000	97,427,335
05-FEB	15.000% 18-JUN-2043		15.339	98.911	56,000,000	55,390,160
<b>TOTAL</b>					<b>528,040,700,000</b>	