

Government Securities Daily Secondary Market Report for 06-February 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
06-FEB	0.000% 12-SEP-2024	12.956	13.289	92.787	30,000,000,000	27,836,100,000
06-FEB	0.000% 05-DEC-2024	13.123	13.266	90.176	13,500,000,000	12,173,760,000
06-FEB	0.000% 26-SEP-2024	12.951	13.251	92.364	30,000,000,000	27,709,200,000
06-FEB	0.000% 07-NOV-2024	12.633	12.826	91.309	30,000,000,000	27,392,700,000
06-FEB	0.000% 21-NOV-2024	12.650	12.812	90.896	45,000,000,000	40,903,200,000
06-FEB	0.000% 10-OCT-2024	12.449	12.696	92.230	30,000,000,000	27,669,000,000
06-FEB	0.000% 19-DEC-2024	12.591	12.692	90.143	45,000,000,000	40,564,350,000
06-FEB	0.000% 01-AUG-2024	12.249	12.636	94.393	30,000,000,000	28,317,900,000
06-FEB	0.000% 18-JUL-2024	12.133	12.543	94.860	40,000,000,000	37,944,000,000
06-FEB	0.000% 21-NOV-2024	12.002	12.148	91.322	10,000,000,000	9,132,200,000
06-FEB	0.000% 21-NOV-2024	12.000	12.147	91.323	10,000,000,000	9,132,300,000
06-FEB	0.000% 05-DEC-2024	12.001	12.120	90.940	9,000,000,000	8,184,600,000
06-FEB	0.000% 05-DEC-2024	12.000	12.119	90.941	9,000,000,000	8,184,690,000
06-FEB	0.000% 23-MAY-2024	10.800	11.219	96.931	42,000,000,000	40,711,020,000
06-FEB	0.000% 02-JAN-2025	11.001	11.055	90.929	110,000,000	100,021,900
06-FEB	0.000% 23-MAY-2024	10.499	10.895	97.014	5,000,000,000	4,850,700,000
06-FEB	0.000% 23-MAY-2024	10.496	10.891	97.015	5,000,000,000	4,850,750,000
06-FEB	0.000% 06-JUN-2024	10.501	10.874	96.636	7,000,000,000	6,764,520,000
06-FEB	0.000% 06-JUN-2024	10.498	10.870	96.637	7,000,000,000	6,764,590,000
06-FEB	0.000% 09-MAY-2024	9.001	9.307	97.758	10,200,000	9,971,316
06-FEB	13.500% 09-JUL-2026		14.050	99.837	1,000,000,000	998,370,000
06-FEB	15.000% 18-JUN-2043		16.110	94.486	1,736,000,000	1,640,276,960
06-FEB	14.000% 08-AUG-2024		12.196	107.780	100,000,000,000	107,780,000,000
06-FEB	14.125% 13-JAN-2028		14.313	100.162	500,000,000	500,810,000
06-FEB	16.000% 14-MAY-2037		15.272	107.017	40,000,000	42,806,800
06-FEB	16.375% 04-MAR-2032		16.500	105.922	1,800,000	1,906,596

06-FEB	14.000% 29-MAY-2025		13.300	103.382	20,000,000,000	20,676,400,000
06-FEB	15.000% 18-JUN-2043		15.387	98.666	300,000,000	295,998,000
06-FEB	14.000% 29-MAY-2025		13.300	103.382	20,000,000,000	20,676,400,000
06-FEB	16.000% 14-MAY-2037		15.272	107.017	150,000,000	160,525,500
06-FEB	17.500% 01-NOV-2040		16.008	112.145	10,800,000	12,111,670
06-FEB	14.375% 03-FEB-2033		16.857	95.512	168,000,000	160,460,160
06-FEB	16.000% 14-MAY-2037		14.800	109.819	30,000,000	32,945,700
06-FEB	16.375% 04-MAR-2032		15.800	109.050	11,200,000	12,213,600
06-FEB	14.375% 03-FEB-2033		15.500	101.448	410,000,000	415,936,702
06-FEB	16.000% 14-MAY-2037		15.990	102.972	2,998,000,000	3,087,100,560
06-FEB	14.375% 03-FEB-2033		15.560	101.173	1,343,000,000	1,358,753,390
06-FEB	16.000% 14-MAY-2037		16.300	101.304	5,000,000,000	5,065,200,000
06-FEB	18.500% 14-AUG-2042		15.207	127.910	20,000,000	25,582,000
06-FEB	14.125% 13-JAN-2028		15.013	98.137	26,000,000	25,515,620
06-FEB	16.250% 08-NOV-2035		16.000	104.581	1,600,000	1,673,296
06-FEB	14.000% 29-MAY-2025		12.750	104.034	22,900,000	23,823,786
06-FEB	14.375% 03-FEB-2033		15.550	101.219	1,343,000,000	1,359,371,170
06-FEB	14.000% 08-AUG-2024		12.190	107.783	100,000,000,000	107,783,000,000
06-FEB	15.000% 18-JUN-2043		16.100	94.541	1,736,000,000	1,641,231,760
06-FEB	16.000% 14-MAY-2037		15.400	106.275	100,000,000	106,275,000
06-FEB	16.000% 14-MAY-2037		15.000	108.616	7,400,000	8,037,584
06-FEB	14.125% 13-JAN-2028		13.500	102.581	50,000,000	51,290,500
06-FEB	14.375% 03-FEB-2033		14.533	106.039	405,000,000	429,457,950
06-FEB	16.000% 14-MAY-2037		15.000	108.616	15,000,000	16,292,400
06-FEB	13.500% 09-JUL-2026		14.050	99.837	1,000,000,000	998,370,000
06-FEB	14.375% 03-FEB-2033		15.400	101.908	168,000,000	171,205,440
06-FEB	14.375% 03-FEB-2033		14.765	104.908	22,000,000	23,079,760
06-FEB	16.000% 14-MAY-2037		15.272	107.017	550,000,000	588,593,500

06-FEB	17.000% 03-APR-2031		16.867	105.925	10,000,000	10,592,500
06-FEB	17.500% 01-NOV-2040		17.000	106.271	18,900,000	20,085,219
06-FEB	14.375% 03-FEB-2033		15.500	101.448	1,712,000,000	1,736,789,356
06-FEB	16.625% 27-AUG-2026		13.000	114.926	13,100,000	15,055,306
06-FEB	16.000% 14-MAY-2037		14.650	110.735	900,000	996,615
			TTLS		658,540,800,000	647,150,107,616