

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)
07-FEB	0.000% 26-SEP-2024	12.957	13.259	92.391	30,000,000,000	27,717,300,000
07-FEB	0.000% 05-DEC-2024	13.100	13.244	90.221	30,000,000,000	27,066,300,000
07-FEB	0.000% 07-NOV-2024	12.950	13.155	91.140	30,000,000,000	27,342,000,000
07-FEB	0.000% 12-SEP-2024	12.651	12.970	92.975	30,000,000,000	27,892,500,000
07-FEB	0.000% 10-OCT-2024	12.453	12.702	92.257	30,000,000,000	27,677,100,000
07-FEB	0.000% 19-DEC-2024	12.592	12.695	90.170	45,000,000,000	40,576,500,000
07-FEB	0.000% 18-JUL-2024	12.151	12.563	94.883	40,000,000,000	37,953,200,000
07-FEB	0.000% 21-NOV-2024	12.002	12.151	91.349	10,000,000,000	9,134,900,000
07-FEB	0.000% 05-DEC-2024	12.001	12.123	90.967	9,000,000,000	8,187,030,000
07-FEB	0.000% 02-JAN-2025	11.999	12.066	90.213	28,900,000	26,071,557
07-FEB	0.000% 19-DEC-2024	11.500	11.587	90.945	88,000,000	80,031,600
07-FEB	0.000% 30-JAN-2025	11.500	11.512	89.864	16,700,000	15,007,288
07-FEB	0.000% 23-MAY-2024	10.496	10.893	97.042	5,000,000,000	4,852,100,000
07-FEB	0.000% 06-JUN-2024	10.497	10.871	96.664	7,000,000,000	6,766,480,000
07-FEB	0.000% 01-AUG-2024	10.000	10.259	95.400	209,600,000	199,958,400
07-FEB	0.000% 23-MAY-2024	9.752	10.094	97.246	30,900,000	30,049,014
07-FEB	16.000% 14-MAY-2037		15.600	105.179	170,000,000	178,804,300
07-FEB	14.000% 29-MAY-2025		13.900	102.715	4,600,000	4,724,890
07-FEB	17.500% 01-NOV-2040		16.008	112.193	10,000,000	11,219,300
07-FEB	17.500% 01-NOV-2040		17.500	103.565	2,900,000	3,003,385
07-FEB	17.500% 01-NOV-2040		17.388	104.171	50,000,000	52,085,500
07-FEB	14.875% 25-SEP-2024		12.451	106.828	20,000,000,000	21,365,600,000
07-FEB	14.250% 22-JUN-2034		17.133	87.500	800,000,000	700,000,000
07-FEB	14.250% 22-JUN-2034		15.700	93.971	3,200,000	3,007,072
07-FEB	14.250% 22-JUN-2034		17.240	87.047	10,000,000	8,704,700

07-FEB	14.375% 03-FEB-2033		15.000	103.824	45,000,000	46,720,800
07-FEB	14.375% 03-FEB-2033		15.000	103.824	96,300,000	99,982,512
07-FEB	14.375% 03-FEB-2033		14.750	105.022	60,000,000	63,013,200
07-FEB	14.375% 03-FEB-2033		15.000	103.824	200,000,000	207,648,000
07-FEB	14.375% 03-FEB-2033		15.000	103.824	5,000,000	5,191,200
07-FEB	14.375% 03-FEB-2033		15.044	103.618	31,000,000	32,121,580
07-FEB	14.375% 03-FEB-2033		15.500	101.490	100,000,000	101,489,593
07-FEB	14.375% 03-FEB-2033		15.500	101.490	60,000,000	60,894,000
07-FEB	14.375% 03-FEB-2033		15.450	101.719	60,000,000	61,031,400
07-FEB	16.625% 27-AUG-2026		12.383	116.353	94,600,000	110,069,938
07-FEB	16.625% 27-AUG-2026		14.500	111.691	10,000,000,000	11,169,100,000
07-FEB	17.000% 03-APR-2031		16.011	109.569	858,000,000	940,102,020
07-FEB	17.000% 16-JAN-2025		13.050	104.317	4,000,000	4,172,680
07-FEB	16.000% 14-MAY-2037		15.460	105.975	3,960,000,000	4,196,610,000
07-FEB	16.000% 14-MAY-2037		16.290	101.401	5,000,000,000	5,070,050,000
07-FEB	16.000% 14-MAY-2037		14.807	109.819	184,000,000	202,066,960
07-FEB	16.000% 14-MAY-2037		15.600	105.179	900,000,000	946,611,000
07-FEB	17.000% 16-JAN-2025		12.650	104.673	30,000,000,000	31,401,900,000
07-FEB	17.750% 08-MAY-2042		17.300	105.755	237,000,000	250,639,350
07-FEB	14.000% 08-AUG-2024		12.197	107.815	100,000,000,000	107,815,000,000
07-FEB	14.000% 08-AUG-2024		13.700	107.101	18,700,000	20,027,887
07-FEB	15.000% 18-JUN-2043		15.292	99.278	150,000,000	148,917,000
07-FEB	15.000% 18-JUN-2043		16.000	95.141	1,000,000,000	951,410,000
07-FEB	15.000% 18-JUN-2043		15.250	99.533	10,000,000	9,953,300
07-FEB	15.000% 18-JUN-2043		15.292	99.278	200,000,000	198,556,000
07-FEB	15.000% 18-JUN-2043		15.200	99.839	8,800,000	8,785,832
07-FEB	15.000% 18-JUN-2043		15.292	99.278	62,000,000	61,552,360
07-FEB	15.000% 18-JUN-2043		15.292	99.278	156,300,000	155,171,514

07-FEB	13.500% 09-JUL-2026		14.200	99.577	20,000,000	19,915,381
07-FEB	16.000% 14-MAY-2037		15.450	106.032	3,960,000,000	4,198,867,200
			TTLS		444,905,500,000	168,510,849,907