

Government Securities Daily Secondary Market Report for 01-February 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
01-FEB	0.000% 16-JAN-2025	13.351	13.386	88.651	1,000,000,000	886,510,000
01-FEB	0.000% 30-JAN-2025	13.249	13.252	88.329	1,000,000,000	883,290,000
01-FEB	0.000% 30-JAN-2025	13.249	13.252	88.329	35,000,000	30,915,150
01-FEB	0.000% 30-JAN-2025	13.249	13.252	88.329	405,000,000	357,732,450
01-FEB	0.000% 30-JAN-2025	13.249	13.252	88.329	580,000,000	512,308,200
01-FEB	0.000% 30-JAN-2025	13.249	13.252	88.329	1,000,000,000	883,290,000
01-FEB	0.000% 30-JAN-2025	13.249	13.252	88.329	11,300,000,000	9,981,177,000
01-FEB	0.000% 05-DEC-2024	13.100	13.230	90.046	13,500,000,000	12,156,210,000
01-FEB	0.000% 16-JAN-2025	13.100	13.134	88.840	1,000,000,000	888,400,000
01-FEB	0.000% 16-JAN-2025	13.100	13.134	88.840	1,000,000,000	888,400,000
01-FEB	0.000% 16-JAN-2025	13.100	13.134	88.840	1,000,000,000	888,400,000
01-FEB	0.000% 16-JAN-2025	13.100	13.134	88.840	1,000,000,000	888,400,000
01-FEB	0.000% 16-JAN-2025	13.050	13.084	88.878	1,000,000,000	888,780,000
01-FEB	0.000% 16-JAN-2025	13.000	13.033	88.916	1,000,000,000	889,160,000
01-FEB	0.000% 16-JAN-2025	13.000	13.033	88.916	1,000,000,000	889,160,000
01-FEB	0.000% 30-JAN-2025	13.001	13.003	88.523	45,200,000	40,012,396
01-FEB	0.000% 10-OCT-2024	12.588	12.830	92.004	50,000,000,000	46,002,000,000
01-FEB	0.000% 21-NOV-2024	12.630	12.782	90.766	30,000,000,000	27,229,800,000
01-FEB	0.000% 07-NOV-2024	12.550	12.730	91.218	30,000,000,000	27,365,400,000
01-FEB	0.000% 24-OCT-2024	12.484	12.691	91.661	50,000,000,000	45,830,500,000
01-FEB	0.000% 24-OCT-2024	12.471	12.678	91.669	40,000,000,000	36,667,600,000
01-FEB	0.000% 01-AUG-2024	12.251	12.627	94.243	860,000,000	810,489,800
01-FEB	0.000% 21-NOV-2024	12.478	12.626	90.867	50,000,000,000	45,433,500,000
01-FEB	0.000% 12-SEP-2024	12.250	12.537	93.008	30,000,000,000	27,902,400,000
01-FEB	0.000% 18-JUL-2024	12.101	12.498	94.724	40,000,000,000	37,889,600,000

01-FEB	0.000% 01-AUG-2024	12.050	12.414	94.332	30,000,000,000	28,299,600,000
01-FEB	0.000% 21-NOV-2024	12.264	12.406	91.010	45,000,000,000	40,954,500,000
01-FEB	0.000% 07-NOV-2024	12.223	12.394	91.427	30,000,000,000	27,428,100,000
01-FEB	0.000% 01-AUG-2024	12.001	12.362	94.354	3,600,000,000	3,396,744,000
01-FEB	0.000% 24-OCT-2024	12.127	12.323	91.880	40,000,000,000	36,752,000,000
01-FEB	0.000% 10-OCT-2024	11.988	12.207	92.356	30,000,000,000	27,706,800,000
01-FEB	0.000% 21-NOV-2024	12.003	12.140	91.184	10,000,000,000	9,118,400,000
01-FEB	0.000% 21-NOV-2024	12.000	12.137	91.186	10,000,000,000	9,118,600,000
01-FEB	0.000% 26-SEP-2024	11.881	12.124	92.810	30,000,000,000	27,843,000,000
01-FEB	0.000% 05-DEC-2024	12.003	12.112	90.803	9,000,000,000	8,172,270,000
01-FEB	0.000% 05-DEC-2024	12.000	12.110	90.805	9,000,000,000	8,172,450,000
01-FEB	0.000% 12-SEP-2024	11.797	12.063	93.249	30,000,000,000	27,974,700,000
01-FEB	0.000% 01-AUG-2024	11.493	11.824	94.580	30,000,000,000	28,374,000,000
01-FEB	0.000% 06-JUN-2024	10.603	10.975	96.469	7,000,000,000	6,752,830,000
01-FEB	0.000% 06-JUN-2024	10.600	10.972	96.470	7,000,000,000	6,752,900,000
01-FEB	0.000% 14-MAR-2024	9.302	9.694	98.941	5,100,000	5,045,991
01-FEB	13.500% 09-JUL-2026		12.533	102.740	100,000	102,740
01-FEB	14.000% 01-AUG-2024		11.400	101.230	1,185,000,000	1,199,575,500
01-FEB	14.250% 23-AUG-2029		16.158	99.148	240,000,000	237,955,200
01-FEB	14.250% 23-AUG-2029		15.200	102.505	46,700,000	47,869,835
01-FEB	17.000% 16-JAN-2025		12.699	104.417	30,000,000,000	31,325,100,000
01-FEB	17.000% 16-JAN-2025		12.699	104.416	25,000,000,000	26,104,000,000
01-FEB	14.125% 13-JAN-2028		15.050	97.838	25,000,000,000	24,459,500,000
01-FEB	14.125% 13-JAN-2028		15.050	97.838	25,000,000,000	24,459,500,000
01-FEB	14.125% 13-JAN-2028		15.008	97.958	25,000,000,000	24,489,500,000
01-FEB	14.125% 13-JAN-2028		15.008	97.958	25,000,000,000	24,489,500,000
01-FEB	14.375% 03-FEB-2033		15.450	101.470	80,000,000	81,176,000
01-FEB	14.375% 03-FEB-2033		15.000	103.577	100,000,000	103,577,000
01-FEB	14.375% 03-FEB-2033		15.400	101.701	80,000,000	81,360,800

01-FEB	14.375% 03-FEB-2033		15.500	101.240	200,000,000	202,480,000
01-FEB	14.375% 03-FEB-2033		14.718	104.932	100,000,000	104,932,000
01-FEB	14.375% 03-FEB-2033		14.766	104.701	130,000,000	136,111,300
01-FEB	14.375% 03-FEB-2033		15.500	101.240	12,500,000	12,655,000
01-FEB	14.375% 03-FEB-2033		15.300	102.165	200,000,000	204,330,000
01-FEB	14.375% 03-FEB-2033		14.800	104.535	80,000,000	83,628,000
01-FEB	14.250% 22-JUN-2034		15.121	96.564	48,500,000	46,833,540
01-FEB	14.250% 22-JUN-2034		15.490	94.747	2,700,000	2,558,169
01-FEB	17.500% 01-NOV-2040		15.092	117.863	200,000,000	235,726,000
01-FEB	14.000% 29-MAY-2025		13.000	103.557	240,000,000	248,536,800
01-FEB	14.000% 29-MAY-2025		12.738	103.871	20,000,000,000	20,774,200,000
01-FEB	14.000% 29-MAY-2025		13.190	103.330	7,000,000,000	7,233,100,000
01-FEB	14.000% 29-MAY-2025		11.500	105.377	1,000,000	1,053,770
01-FEB	14.000% 29-MAY-2025		13.200	103.318	25,000,000,000	25,829,500,000
01-FEB	14.000% 29-MAY-2025		11.500	105.377	3,800,000	4,004,326
01-FEB	15.000% 20-MAY-2032		14.758	103.672	50,000,000	51,836,000
01-FEB	16.000% 14-MAY-2037		15.074	107.963	400,000,000	431,852,000
01-FEB	16.000% 14-MAY-2037		16.564	99.701	50,000,000	49,850,500
01-FEB	16.000% 14-MAY-2037		15.967	102.880	4,598,000,000	4,730,422,400
01-FEB	16.000% 14-MAY-2037		16.050	102.428	5,000,000	5,121,400
01-FEB	16.000% 14-MAY-2037		15.000	108.401	184,500,000	199,999,845
01-FEB	16.000% 14-MAY-2037		15.927	103.099	400,000,000	412,396,000
01-FEB	16.000% 14-MAY-2037		15.930	103.083	400,000,000	412,332,000
01-FEB	16.000% 14-MAY-2037		15.970	102.864	4,598,000,000	4,729,686,720
01-FEB	16.000% 14-MAY-2037		15.000	108.401	1,752,800,000	1,900,052,728
01-FEB	17.750% 08-MAY-2042		16.374	110.926	500,000,000	554,630,000
01-FEB	15.000% 18-JUN-2043		14.866	101.686	250,000,000	254,215,000
01-FEB	15.000% 18-JUN-2043		15.000	100.838	119,000,000	119,997,220

01-FEB	15.000% 18-JUN-2043		15.200	99.598	6,500,000	6,473,870
01-FEB	15.000% 18-JUN-2043		14.866	101.684	170,000,000	172,862,800
01-FEB	15.000% 18-JUN-2043		14.756	102.387	5,000,000	5,119,350
01-FEB	15.000% 18-JUN-2043		15.410	98.325	5,000,000,000	4,916,250,000
01-FEB	15.000% 18-JUN-2043		14.700	102.750	292,000,000	300,030,000
01-FEB	15.000% 18-JUN-2043		15.006	100.798	50,000,000	50,399,000
01-FEB	15.000% 18-JUN-2043		15.937	95.255	787,000,000	749,656,850
01-FEB	15.000% 18-JUN-2043		15.400	98.385	5,000,000,000	4,919,250,000
01-FEB	15.000% 18-JUN-2043		15.400	98.385	5,000,000,000	4,919,250,000
01-FEB	15.000% 18-JUN-2043		15.940	95.238	787,000,000	749,523,060
01-FEB	15.000% 18-JUN-2043		15.135	100.000	229,000,000	229,000,000
01-FEB	15.000% 18-JUN-2043		15.900	95.465	1,000,000,000	954,650,000
01-FEB	18.500% 14-AUG-2042		16.000	122.148	100,000,000	122,148,000
01-FEB	17.500% 02-MAY-2030		14.000	118.262	3,400,000	4,020,908
01-FEB	14.000% 01-AUG-2024		11.400	101.230	2,515,000,000	2,545,934,500
			TTLS		921,532,800,000	870,600,701,118