

Government Securities Daily Secondary Market Report for 08-February 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
08-FEB	0.000% 02-MAY-2024	10.352	10.773	97.673	1,000,000,000	976,730,000
08-FEB	0.000% 23-MAY-2024	10.500	10.899	97.068	5,000,000,000	4,853,400,000
08-FEB	0.000% 06-JUN-2024	10.500	10.876	96.690	7,000,000,000	6,768,300,000
08-FEB	0.000% 02-JAN-2025	11.000	11.058	90.979	203,000,000	184,687,370
08-FEB	0.000% 02-JAN-2025	12.000	12.069	90.239	443,300,000	400,029,487
08-FEB	0.000% 21-NOV-2024	12.000	12.150	91.378	10,000,000,000	9,137,800,000
08-FEB	0.000% 05-DEC-2024	12.000	12.123	90.995	9,000,000,000	8,189,550,000
08-FEB	0.000% 18-JUL-2024	12.158	12.573	94.910	40,000,000,000	37,964,000,000
08-FEB	0.000% 01-AUG-2024	12.249	12.640	94.453	1,000,000,000	944,530,000
08-FEB	0.000% 26-SEP-2024	12.390	12.668	92.729	30,000,000,000	27,818,700,000
08-FEB	0.000% 10-OCT-2024	12.470	12.723	92.276	30,000,000,000	27,682,800,000
08-FEB	0.000% 12-SEP-2024	12.557	12.875	93.053	108,000,000	100,497,240
08-FEB	0.000% 12-SEP-2024	12.658	12.981	93.001	30,000,000,000	27,900,300,000
08-FEB	0.000% 19-DEC-2024	12.951	13.062	89.947	50,000,000,000	44,973,500,000
08-FEB	0.000% 07-NOV-2024	12.956	13.163	91.166	30,000,000,000	27,349,800,000
08-FEB	0.000% 30-JAN-2025	13.000	13.018	88.719	3,000,000,000	2,661,570,000
08-FEB	0.000% 16-JAN-2025	13.040	13.089	89.084	1,354,800,000	1,206,910,032
08-FEB	0.000% 30-JAN-2025	13.100	13.119	88.642	3,000,000,000	2,659,260,000
08-FEB	0.000% 16-JAN-2025	13.100	13.150	89.039	50,000,000,000	44,519,500,000
08-FEB	0.000% 05-DEC-2024	13.106	13.253	90.246	30,000,000,000	27,073,800,000
08-FEB	0.000% 30-JAN-2025	13.150	13.168	88.604	50,000,000,000	44,302,000,000
08-FEB	0.000% 30-JAN-2025	13.300	13.319	88.489	1,000,000,000	884,890,000
08-FEB	13.500% 09-JUL-2026		14.250	99.516	15,125,000,000	15,051,795,000
08-FEB	14.125% 13-JAN-2028		14.900	98.540	3,000,000,000	2,956,200,000
08-FEB	14.375% 03-FEB-2033		15.500	101.531	50,000,000	50,765,500
08-FEB	14.000% 29-MAY-2025		13.317	103.436	30,000,000,000	31,030,800,000

08-FEB	13.500% 09-JUL-2026		14.250	99.516	3,000,000,000	2,985,480,000
08-FEB	17.750% 08-MAY-2042		16.750	108.985	50,000,000	54,492,664
08-FEB	16.000% 14-MAY-2037		15.600	105.223	4,600,000,000	4,840,258,000
08-FEB	17.750% 08-MAY-2042		16.490	110.551	560,000,000	619,085,600
08-FEB	17.750% 08-MAY-2042		16.490	110.551	1,000,000,000	1,105,510,000
08-FEB	15.000% 18-JUN-2043		16.600	91.912	65,000,000	59,742,800
08-FEB	14.125% 13-JAN-2028		14.900	98.540	25,000,000,000	24,635,000,000
08-FEB	14.125% 13-JAN-2028		14.900	98.540	25,000,000,000	24,635,000,000
08-FEB	14.375% 03-FEB-2033		15.800	100.170	2,000,000,000	2,003,400,000
08-FEB	16.000% 14-MAY-2037		16.300	101.391	2,000,000,000	2,027,820,000
08-FEB	16.000% 14-MAY-2037		16.050	102.732	100,000,000	102,732,000
08-FEB	13.500% 09-JUL-2026		14.250	99.516	25,000,000,000	24,879,000,000
08-FEB	13.500% 09-JUL-2026		14.250	99.516	15,000,000,000	14,927,400,000
08-FEB	14.125% 13-JAN-2028		14.900	98.540	10,500,000,000	10,346,700,000
08-FEB	16.000% 14-MAY-2037		16.290	101.444	50,000,000	50,722,000
08-FEB	16.000% 14-MAY-2037		16.000	103.004	50,000,000	51,502,000
08-FEB	16.000% 14-MAY-2037		16.290	101.444	100,000,000	101,444,000
08-FEB	16.000% 14-MAY-2037		16.300	101.391	400,000,000	405,564,000
08-FEB	15.000% 18-JUN-2043		15.993	95.221	250,000,000	238,053,000
08-FEB	15.000% 18-JUN-2043		16.400	92.980	10,000,000	9,298,000
08-FEB	15.000% 18-JUN-2043		16.745	91.150	2,000,000	1,823,000
08-FEB	13.500% 09-JUL-2026		13.208	101.600	1,000,000	1,016,000
08-FEB	14.000% 08-AUG-2024		12.190	100.853	100,000,000,000	100,853,000,000
08-FEB	14.375% 03-FEB-2033		15.000	103.865	8,000,000	8,309,200
08-FEB	14.375% 03-FEB-2033		15.000	103.865	50,000,000	51,932,500
08-FEB	14.375% 03-FEB-2033		15.000	103.865	5,000,000	5,193,250
08-FEB	14.375% 03-FEB-2033		15.000	103.865	100,000,000	103,865,000
08-FEB	15.000% 20-MAY-2032		14.750	103.997	5,000,000	5,199,850

08-FEB	17.750% 08-MAY-2042		15.200	118.964	879,100,000	1,045,812,524
08-FEB	15.000% 18-JUN-2043		16.750	91.127	507,000,000	462,013,890
08-FEB	15.000% 18-JUN-2043		16.750	91.127	300,000	273,381
08-FEB	15.000% 18-JUN-2043		16.748	91.137	192,400,000	175,347,588
08-FEB	15.000% 18-JUN-2043		16.650	91.649	65,000,000	59,571,850
08-FEB	15.000% 18-JUN-2043		16.750	91.127	7,700,000	7,016,779
08-FEB	15.000% 18-JUN-2043		15.190	99.939	4,833,200,000	4,830,251,748
08-FEB	13.500% 09-JUL-2026		13.000	102.023	12,000,000	12,242,760
08-FEB	16.000% 14-MAY-2037		15.600	105.223	9,400,000,000	9,890,962,000
08-FEB	15.000% 18-JUN-2043		16.250	93.794	2,000,000,000	1,875,880,000
08-FEB	14.375% 03-FEB-2033		14.800	104.822	50,000,000	52,411,000
08-FEB	16.375% 04-MAR-2032		16.370	106.585	9,400,000	10,018,990
08-FEB	17.500% 01-NOV-2040		16.850	107.218	3,800,000	4,074,284
08-FEB	17.750% 08-MAY-2042		17.500	104.688	2,700,000	2,826,576
08-FEB	18.500% 14-AUG-2042		15.451	126.275	4,000,000	5,051,000
08-FEB	17.750% 08-MAY-2042		15.200	118.965	879,100,000	1,045,821,315
08-FEB	15.000% 18-JUN-2043		15.190	99.940	4,833,200,000	4,830,300,080
08-FEB	16.000% 14-MAY-2037		16.300	101.391	150,000,000	152,086,500
08-FEB	14.375% 03-FEB-2033		15.450	101.761	50,000,000	50,880,500
08-FEB	15.000% 18-JUN-2043		16.745	91.153	397,000,000	361,877,410
08-FEB	15.000% 18-JUN-2043		16.745	91.153	110,000,000	100,268,300
08-FEB	14.375% 03-FEB-2033		17.230	94.062	160,000,000	150,499,200
08-FEB	14.250% 23-AUG-2029		14.000	107.222	5,000,000	5,361,100
08-FEB	17.000% 16-JAN-2025		12.654	104.704	30,000,000,000	31,411,200,000
08-FEB	16.625% 27-AUG-2026		13.482	113.941	96,600,000	110,067,006
08-FEB	14.250% 22-JUN-2034		15.300	95.947	52,200,000	50,084,334
08-FEB	14.875% 25-SEP-2024		12.457	106.859	20,000,000,000	21,371,800,000
08-FEB	16.000% 14-MAY-2037		15.790	104.159	19,200,000	19,998,528

08-FEB	15.000% 18-JUN-2043		16.750	91.127	384,100,000	350,018,807
08-FEB	14.375% 03-FEB-2033		15.338	102.279	400,000,000	409,116,000
08-FEB	14.375% 03-FEB-2033		14.908	104.302	50,000,000	52,151,000
08-FEB	15.000% 18-JUN-2043		15.906	95.710	100,000,000	95,710,000
08-FEB	15.000% 18-JUN-2043		15.717	96.794	200,000,000	193,588,000
			TTLS		721,043,100,000	691,945,239,943