

Government Securities Daily Secondary Market Report for 09-February 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
09-FEB	0.000% 30-JAN-2025	13.099	13.120	88.671	5,000,000,000	4,433,550,000
09-FEB	0.000% 24-OCT-2024	12.829	13.066	91.686	40,000,000,000	36,674,400,000
09-FEB	0.000% 10-OCT-2024	12.474	12.728	92.303	30,000,000,000	27,690,900,000
09-FEB	0.000% 26-SEP-2024	12.394	12.675	92.756	30,000,000,000	27,826,800,000
09-FEB	0.000% 01-AUG-2024	12.265	12.660	94.476	30,000,000,000	28,342,800,000
09-FEB	0.000% 12-SEP-2024	12.300	12.606	93.215	30,000,000,000	27,964,500,000
09-FEB	0.000% 21-NOV-2024	12.001	12.153	91.405	10,000,000,000	9,140,500,000
09-FEB	0.000% 21-NOV-2024	12.001	12.153	91.405	10,000,000,000	9,140,500,000
09-FEB	0.000% 05-DEC-2024	12.001	12.126	91.022	9,000,000,000	8,191,980,000
09-FEB	0.000% 05-DEC-2024	12.001	12.126	91.022	9,000,000,000	8,191,980,000
09-FEB	0.000% 30-JAN-2025	12.034	12.051	89.496	30,000,000	26,848,800
09-FEB	0.000% 18-JUL-2024	11.651	12.034	95.141	40,000,000,000	38,056,400,000
09-FEB	0.000% 20-JUN-2024	11.300	11.711	96.074	31,300,000	30,071,162
09-FEB	0.000% 02-JAN-2025	11.299	11.362	90.782	991,400,000	900,012,748
09-FEB	0.000% 23-MAY-2024	10.791	11.214	97.017	42,000,000,000	40,747,140,000
09-FEB	0.000% 30-JAN-2025	11.000	11.014	90.311	11,100,000	10,024,521
09-FEB	0.000% 23-MAY-2024	10.500	10.901	97.095	5,000,000,000	4,854,750,000
09-FEB	0.000% 23-MAY-2024	10.493	10.893	97.097	5,000,000,000	4,854,850,000
09-FEB	0.000% 06-JUN-2024	10.500	10.877	96.717	7,000,000,000	6,770,190,000
09-FEB	0.000% 06-JUN-2024	10.496	10.874	96.718	7,000,000,000	6,770,260,000
09-FEB	0.000% 09-MAY-2024	10.100	10.491	97.570	1,500,000,000	1,463,550,000
09-FEB	0.000% 16-FEB-2024	8.984	9.391	99.828	8,100,000	8,086,068
09-FEB	0.000% 09-MAY-2024	9.000	9.310	97.829	1,500,000,000	1,467,435,000
09-FEB	17.000% 16-JAN-2025		12.700	104.699	30,000,000,000	31,409,700,000
09-FEB	14.125% 13-JAN-2028		14.900	98.578	3,000,000,000	2,957,340,000

09-FEB	16.625% 27-AUG-2026		12.417	116.353	94,600,000	110,069,938
09-FEB	14.375% 03-FEB-2033		15.538	101.399	331,000,000	335,630,100
09-FEB	14.375% 03-FEB-2033		15.700	100.662	98,400,000	99,051,408
09-FEB	14.375% 03-FEB-2033		15.810	100.170	3,000,000,000	3,005,100,000
09-FEB	14.375% 03-FEB-2033		15.700	100.662	1,000,000,000	1,006,620,000
09-FEB	14.375% 03-FEB-2033		15.009	103.865	20,000,000	20,773,000
09-FEB	14.875% 25-SEP-2024		12.450	106.899	20,000,000,000	21,379,800,000
09-FEB	16.000% 14-NOV-2030		16.000	103.353	5,000,000,000	5,167,650,000
09-FEB	16.250% 08-NOV-2035		16.843	100.405	43,000,000	43,174,150
09-FEB	16.250% 08-NOV-2035		16.843	100.405	64,000,000	64,259,200
09-FEB	17.500% 01-NOV-2040		16.300	110.498	4,000,000,000	4,419,920,000
09-FEB	17.500% 01-NOV-2040		16.500	109.302	560,000,000	612,091,200
09-FEB	17.500% 01-NOV-2040		16.318	110.390	4,000,000,000	4,415,600,000
09-FEB	17.500% 01-NOV-2040		16.077	111.860	5,000,000	5,593,000
09-FEB	17.500% 01-NOV-2040		16.077	111.860	5,000,000	5,593,000
09-FEB	16.000% 14-MAY-2037		16.150	102.236	131,700,000	134,644,812
09-FEB	16.000% 14-MAY-2037		15.900	103.595	3,000,000,000	3,107,850,000
09-FEB	16.000% 14-MAY-2037		16.000	103.048	250,000,000	257,620,000
09-FEB	16.000% 14-MAY-2037		16.150	102.236	325,000,000	332,267,000
09-FEB	16.000% 14-MAY-2037		16.000	103.048	3,739,900,000	3,853,892,152
09-FEB	16.000% 14-MAY-2037		16.300	101.435	534,400,000	542,068,640
09-FEB	16.000% 14-MAY-2037		16.277	101.557	3,000,000,000	3,046,710,000
09-FEB	16.000% 14-MAY-2037		16.308	101.391	9,000,000,000	9,125,190,000
09-FEB	16.000% 14-MAY-2037		16.150	102.236	137,000,000	140,063,320
09-FEB	16.000% 14-MAY-2037		16.000	103.048	1,200,000,000	1,236,576,000
09-FEB	16.000% 14-MAY-2037		16.308	101.391	9,000,000,000	9,125,190,000
09-FEB	16.000% 14-MAY-2037		16.308	101.391	9,000,000,000	9,125,190,000
09-FEB	16.000% 14-MAY-2037		16.308	101.391	9,000,000,000	9,125,190,000

09-FEB	16.000% 14-MAY-2037		16.308	101.391	9,000,000,000	9,125,190,000
09-FEB	16.000% 14-MAY-2037		15.900	103.595	1,000,000,000	1,035,950,000
09-FEB	16.000% 14-MAY-2037		16.000	103.048	1,000,000,000	1,030,480,000
09-FEB	16.000% 14-MAY-2037		16.300	101.435	192,400,000	195,160,940
09-FEB	16.000% 14-MAY-2037		16.308	101.391	2,000,000,000	2,027,820,000
09-FEB	16.000% 14-MAY-2037		15.850	103.871	1,000,000,000	1,038,710,000
09-FEB	16.000% 14-MAY-2037		16.308	101.391	3,000,000,000	3,041,730,000
09-FEB	16.000% 14-MAY-2037		15.850	103.871	10,000,000	10,387,100
09-FEB	16.000% 14-MAY-2037		16.308	101.391	9,000,000,000	9,125,190,000
09-FEB	16.000% 14-MAY-2037		16.000	103.048	350,000,000	360,668,000
09-FEB	16.000% 14-MAY-2037		15.950	103.321	1,147,500,000	1,185,608,475
09-FEB	16.000% 14-MAY-2037		16.300	101.435	1,316,200,000	1,335,087,470
09-FEB	16.000% 14-MAY-2037		15.900	103.595	1,000,000,000	1,035,950,000
09-FEB	16.000% 14-MAY-2037		16.000	103.048	1,000,000,000	1,030,480,000
09-FEB	16.000% 14-MAY-2037		16.250	101.701	70,000,000	71,190,700
09-FEB	16.000% 14-MAY-2037		16.000	103.048	80,000,000	82,438,400
09-FEB	16.000% 14-MAY-2037		16.000	103.048	500,000,000	515,240,000
09-FEB	16.000% 14-MAY-2037		16.000	103.048	200,000,000	206,096,000
09-FEB	16.000% 14-MAY-2037		16.150	102.236	2,500,000	2,555,900
09-FEB	16.000% 14-MAY-2037		16.300	101.435	3,000,000,000	3,043,050,000
09-FEB	16.000% 14-MAY-2037		15.000	108.746	3,000,000	3,262,380
09-FEB	16.000% 14-MAY-2037		15.700	104.704	845,000,000	884,748,800
09-FEB	16.000% 14-MAY-2037		15.400	106.405	14,100,000	15,003,105
09-FEB	16.000% 14-MAY-2037		15.500	105.833	2,600,000	2,751,658
09-FEB	16.000% 14-MAY-2037		16.308	101.391	2,000,000,000	2,027,820,000
09-FEB	16.000% 14-MAY-2037		16.000	103.048	120,000,000	123,657,600

09-FEB	16.000% 14-MAY-2037		16.150	102.236	49,000,000	50,095,640
09-FEB	16.000% 14-MAY-2037		16.342	101.211	5,000,000,000	5,060,550,000
09-FEB	16.000% 14-MAY-2037		16.000	103.048	300,000,000	309,144,000
09-FEB	16.000% 14-MAY-2037		16.000	103.048	1,000,000,000	1,030,480,000
09-FEB	16.000% 14-MAY-2037		16.208	101.924	500,000,000	509,620,000
09-FEB	16.000% 14-MAY-2037		16.308	101.391	2,000,000,000	2,027,820,000
09-FEB	16.000% 14-MAY-2037		16.308	101.391	5,000,000,000	5,069,550,000
09-FEB	16.000% 14-MAY-2037		15.300	106.983	100,000,000	106,983,000
09-FEB	16.000% 14-MAY-2037		16.150	102.236	987,100,000	1,009,171,556
09-FEB	16.000% 14-MAY-2037		15.600	105.266	1,000,000,000	1,052,660,000
09-FEB	16.000% 14-MAY-2037		16.308	101.391	9,000,000,000	9,125,190,000
09-FEB	16.000% 14-MAY-2037		16.308	101.391	9,000,000,000	9,125,190,000
09-FEB	16.000% 14-MAY-2037		15.700	104.704	430,000,000	450,227,200
09-FEB	16.000% 14-MAY-2037		16.150	102.236	165,000,000	168,689,400
09-FEB	16.000% 14-MAY-2037		16.225	101.832	23,000,000	23,421,360
09-FEB	16.000% 14-MAY-2037		15.903	103.579	3,000,000,000	3,107,370,000
09-FEB	16.000% 14-MAY-2037		16.300	101.435	157,000,000	159,252,950
09-FEB	16.000% 14-MAY-2037		15.500	105.833	2,000,000	2,116,660
09-FEB	16.000% 14-MAY-2037		16.297	101.451	10,000,000	10,145,100
09-FEB	16.000% 14-MAY-2037		16.300	101.435	16,000,000,000	16,229,600,000
09-FEB	16.000% 14-MAY-2037		15.950	103.321	1,275,000,000	1,317,342,750
09-FEB	16.000% 14-MAY-2037		16.000	103.048	500,000,000	515,240,000
09-FEB	16.000% 14-MAY-2037		16.000	103.048	150,000,000	154,572,000
09-FEB	16.000% 14-MAY-2037		16.000	103.048	350,000,000	360,668,000
09-FEB	16.000% 14-MAY-2037		15.500	105.833	2,500,000	2,645,825
09-FEB	16.000% 14-MAY-2037		15.710	104.648	1,275,000,000	1,334,262,000
09-FEB	16.000% 14-MAY-2037		16.150	102.236	200,000,000	204,472,000

09-FEB	16.000% 14-MAY-2037		16.280	101.541	3,000,000,000	3,046,230,000
09-FEB	14.000% 08-AUG-2024		12.196	100.883	100,000,000,000	100,883,000,000
09-FEB	14.000% 08-AUG-2024		12.253	100.856	100,000,000,000	100,856,000,000
09-FEB	15.000% 18-JUN-2043		16.750	91.167	1,000,000	911,668
09-FEB	15.000% 18-JUN-2043		16.658	91.649	100,000,000	91,649,000
09-FEB	15.000% 18-JUN-2043		16.750	91.167	1,215,400,000	1,108,043,718
09-FEB	15.000% 18-JUN-2043		16.730	91.271	3,000,000,000	2,738,130,000
09-FEB	15.000% 18-JUN-2043		16.758	91.127	600,000,000	546,762,000
09-FEB	15.000% 18-JUN-2043		16.758	91.127	50,000,000,000	45,563,500,000
09-FEB	15.000% 18-JUN-2043		16.500	92.483	130,000,000	120,227,900
09-FEB	15.000% 18-JUN-2043		16.758	91.127	5,000,000,000	4,556,350,000
09-FEB	15.000% 18-JUN-2043		15.013	101.079	100,000,000	101,079,000
09-FEB	15.000% 18-JUN-2043		15.520	97.989	1,000,000,000	979,890,000
09-FEB	15.000% 18-JUN-2043		16.758	91.127	4,000,000,000	3,645,080,000
09-FEB	15.000% 18-JUN-2043		16.500	92.483	1,000,000,000	924,830,000
09-FEB	15.000% 18-JUN-2043		16.750	91.167	2,000,000,000	1,823,340,000
09-FEB	15.000% 18-JUN-2043		16.280	93.670	2,500,000,000	2,341,750,000
09-FEB	15.000% 18-JUN-2043		16.000	95.222	45,000,000	42,850,000
09-FEB	15.000% 18-JUN-2043		15.442	98.455	1,000,000,000	984,550,000
09-FEB	15.000% 18-JUN-2043		16.750	91.167	55,000,000	50,142,000
09-FEB	15.000% 18-JUN-2043		15.500	98.110	970,400,000	952,059,440
09-FEB	15.000% 18-JUN-2043		16.250	93.834	1,800,000,000	1,689,012,000
09-FEB	15.000% 18-JUN-2043		16.750	91.167	689,900,000	628,961,133
09-FEB	15.000% 18-JUN-2043		16.750	91.167	108,500,000	98,916,195
09-FEB	15.000% 18-JUN-2043		15.200	99.919	20,000,000	19,983,800
09-FEB	15.000% 18-JUN-2043		16.750	91.167	111,000,000	101,195,370
09-FEB	15.000% 18-JUN-2043		16.750	91.167	275,000,000	250,709,250
09-FEB	15.000% 18-JUN-2043		16.400	93.019	1,000,000,000	930,190,000
09-FEB	15.000% 18-JUN-2043		16.750	91.167	706,200,000	643,821,354

09-FEB	15.000% 18-JUN-2043		16.750	91.167	382,700,000	348,896,109
09-FEB	15.000% 18-JUN-2043		16.750	91.167	5,000,000,000	4,558,350,000
09-FEB	15.000% 18-JUN-2043		16.758	91.127	5,000,000,000	4,556,350,000
09-FEB	15.000% 18-JUN-2043		15.000	101.159	300,000,000	303,477,000
09-FEB	15.000% 18-JUN-2043		16.730	91.271	9,000,000	8,214,390
09-FEB	15.000% 18-JUN-2043		16.250	93.834	800,000,000	750,672,000
09-FEB	15.000% 18-JUN-2043		16.750	91.167	10,000,000,000	9,116,700,000
09-FEB	15.000% 18-JUN-2043		15.718	96.834	22,500,000	21,787,650
09-FEB	15.000% 18-JUN-2043		15.600	97.520	153,900,000	150,083,280
09-FEB	15.000% 18-JUN-2043		16.280	93.670	2,500,000,000	2,341,750,000
09-FEB	15.000% 18-JUN-2043		16.750	91.167	12,260,300,000	11,177,347,701
09-FEB	15.000% 18-JUN-2043		15.700	96.936	1,000,000,000	969,360,000
09-FEB	15.000% 18-JUN-2043		16.750	91.167	292,900,000	267,028,143
09-FEB	15.000% 18-JUN-2043		16.730	91.271	10,000,000	9,127,100
09-FEB	15.000% 18-JUN-2043		16.758	91.127	4,000,000,000	3,645,080,000
09-FEB	15.000% 18-JUN-2043		16.750	91.167	251,600,000	229,376,172
09-FEB	15.000% 18-JUN-2043		16.750	91.167	296,100,000	269,945,487
09-FEB	15.000% 18-JUN-2043		16.750	91.167	576,400,000	525,486,588
09-FEB	15.000% 18-JUN-2043		16.750	91.167	222,900,000	203,211,243
09-FEB	15.000% 18-JUN-2043		16.750	91.167	1,213,500,000	1,106,311,545
09-FEB	15.000% 18-JUN-2043		16.750	91.167	1,101,500,000	1,004,204,505
09-FEB	18.500% 14-AUG-2042		16.500	119.315	16,800,000	20,045,000
09-FEB	18.500% 14-AUG-2042		16.318	120.477	4,850,000,000	5,843,134,500
09-FEB	18.500% 14-AUG-2042		16.300	120.594	4,850,000,000	5,848,809,000
			TTLS		863,477,300,000	843,834,562,429