

Government Securities Daily Secondary Market Report for 13-February 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
13-FEB	0.000% 28-MAR-2024	9.999	10.450	98.809	10,000,000	9,880,900
13-FEB	0.000% 28-MAR-2024	9.999	10.450	98.809	450,000,000	444,640,500
13-FEB	0.000% 28-MAR-2024	9.999	10.450	98.809	35,000,000	34,583,150
13-FEB	0.000% 01-AUG-2024	9.999	10.267	95.550	104,700,000	100,040,850
13-FEB	0.000% 06-JUN-2024	10.499	10.883	96.825	7,000,000,000	6,777,750,000
13-FEB	0.000% 02-JAN-2025	11.000	11.066	91.104	87,800,000	79,989,312
13-FEB	0.000% 02-JAN-2025	11.034	11.101	91.079	11,000,000	10,018,690
13-FEB	0.000% 30-JAN-2025	11.500	11.522	90.017	1,200,000	1,080,204
13-FEB	0.000% 05-DEC-2024	11.999	12.132	91.132	9,000,000,000	8,201,880,000
13-FEB	0.000% 21-NOV-2024	12.001	12.161	91.515	10,000,000,000	9,151,500,000
13-FEB	0.000% 20-JUN-2024	12.095	12.576	95.931	1,042,500,000	1,000,080,675
13-FEB	0.000% 21-NOV-2024	12.671	12.850	91.083	45,000,000,000	40,987,350,000
13-FEB	0.000% 30-JAN-2025	12.700	12.727	89.089	61,800,000	55,057,002
13-FEB	0.000% 24-OCT-2024	12.901	13.150	91.762	40,000,000,000	36,704,800,000
13-FEB	14.125% 13-JAN-2028		14.000	101.348	50,000,000	50,674,000
13-FEB	14.375% 03-FEB-2033		15.850	100.156	139,000,000	139,216,840
13-FEB	14.375% 03-FEB-2033		15.850	100.156	4,500,000,000	4,507,020,000
13-FEB	14.000% 29-MAY-2025		13.337	103.595	20,000,000,000	20,719,000,000
13-FEB	14.000% 29-MAY-2025		13.337	103.595	20,000,000,000	20,719,000,000
13-FEB	16.000% 14-MAY-2037		15.880	103.879	5,000,000,000	5,193,950,000
13-FEB	16.000% 14-MAY-2037		15.500	106.007	1,000,000,000	1,060,070,000
13-FEB	15.000% 18-JUN-2043		15.600	97.681	450,000,000	439,564,500
13-FEB	15.000% 18-JUN-2043		16.540	92.431	5,000,000,000	4,621,550,000
13-FEB	15.000% 18-JUN-2043		16.500	92.644	1,100,000,000	1,019,084,000
13-FEB	13.500% 09-JUL-2026		14.200	99.802	10,000,000,000	9,980,200,000

13-FEB	17.000% 16-JAN-2025		13.300	104.316	8,000,000	8,345,280
13-FEB	14.125% 13-JAN-2028		14.000	101.348	110,000,000	111,482,800
13-FEB	14.125% 13-JAN-2028		14.000	101.348	700,000,000	709,436,000
13-FEB	14.125% 13-JAN-2028		14.000	101.348	690,000,000	699,301,200
13-FEB	16.625% 27-AUG-2026		14.750	111.419	30,000,000	33,425,700
13-FEB	16.000% 14-MAY-2037		15.600	105.440	150,000,000	158,160,000
13-FEB	16.000% 14-MAY-2037		15.600	105.440	740,000,000	780,256,000
13-FEB	15.000% 18-JUN-2043		16.000	95.382	890,000,000	848,899,800
13-FEB	17.500% 01-NOV-2040		17.335	104.743	45,000,000	47,134,350
13-FEB	14.375% 03-FEB-2033		15.600	101.283	4,500,000,000	4,557,735,000
13-FEB	16.000% 14-MAY-2037		16.000	103.222	4,500,000,000	4,644,990,000
13-FEB	16.000% 14-MAY-2037		15.980	103.331	2,500,000,000	2,583,275,000
13-FEB	16.000% 14-MAY-2037		15.980	103.331	2,500,000,000	2,583,275,000
13-FEB	15.000% 18-JUN-2043		16.007	95.342	24,000,000	22,882,000
13-FEB	15.000% 18-JUN-2043		15.997	95.400	1,000,000	954,000
13-FEB	16.000% 14-MAY-2037		16.341	101.391	400,000,000	405,564,000
13-FEB	14.000% 29-MAY-2025		13.250	103.696	20,000,000,000	20,739,200,000
13-FEB	14.000% 29-MAY-2025		13.250	103.696	20,000,000,000	20,739,200,000
13-FEB	16.000% 14-MAY-2037		15.750	104.599	2,500,000,000	2,614,975,000
13-FEB	16.000% 14-MAY-2037		15.750	104.599	2,500,000,000	2,614,975,000
13-FEB	14.125% 13-JAN-2028		14.800	99.020	28,000,000	27,725,600
13-FEB	16.000% 14-MAY-2037		16.295	101.636	10,000,000,000	10,163,600,000
13-FEB	16.000% 14-MAY-2037		16.295	101.636	5,000,000,000	5,081,800,000
13-FEB	16.000% 14-MAY-2037		16.295	101.636	5,000,000,000	5,081,800,000
13-FEB	16.000% 14-MAY-2037		15.250	107.447	5,100,000	5,479,797
13-FEB	15.000% 18-JUN-2043		16.647	91.866	2,000,000,000	1,837,320,000
13-FEB	15.000% 18-JUN-2043		16.020	95.270	400,000,000	381,080,000
13-FEB	15.000% 18-JUN-2043		16.020	95.270	276,600,000	263,516,820

13-FEB	15.000% 18-JUN-2043		16.020	95.270	270,000,000	257,229,000
13-FEB	15.000% 18-JUN-2043		16.020	95.270	234,600,000	223,503,420
13-FEB	15.000% 18-JUN-2043		16.020	95.270	610,000,000	581,147,000
13-FEB	14.250% 23-AUG-2029		16.435	98.720	5,000,000	4,936,000
13-FEB	17.000% 16-JAN-2025		13.500	104.142	800,000	833,136
13-FEB	16.625% 27-AUG-2026		14.520	111.906	9,000,000	10,071,540
13-FEB	16.375% 04-MAR-2032		16.300	107.124	3,800,000	4,070,712
13-FEB	16.375% 04-MAR-2032		16.500	106.246	5,000,000	5,312,300
13-FEB	17.500% 01-NOV-2040		17.335	104.743	10,000,000	10,474,300
13-FEB	17.500% 01-NOV-2040		16.010	112.463	4,000,000,000	4,498,520,000
13-FEB	16.000% 14-MAY-2037		15.910	103.714	10,000,000,000	10,371,400,000
13-FEB	16.000% 14-MAY-2037		15.920	103.660	5,000,000,000	5,183,000,000
13-FEB	16.000% 14-MAY-2037		15.910	103.714	5,000,000,000	5,185,700,000
13-FEB	17.750% 08-MAY-2042		16.750	109.226	5,000,000	5,461,320
13-FEB	15.000% 18-JUN-2043		16.750	91.328	2,000,000,000	1,826,560,000
13-FEB	15.000% 18-JUN-2043		16.020	95.270	1,215,400,000	1,157,911,580
13-FEB	18.500% 14-AUG-2042		16.010	122.703	4,850,000,000	5,951,095,500
13-FEB	18.500% 14-AUG-2042		16.720	118.145	900,000	1,063,305
13-FEB	14.125% 13-JAN-2028		14.020	101.289	900,000,000	911,601,000
13-FEB	14.125% 13-JAN-2028		14.020	101.289	600,000,000	607,734,000
13-FEB	16.000% 14-MAY-2037		15.620	105.327	890,000,000	937,410,300
13-FEB	14.000% 08-AUG-2024		12.001	101.105	6,000,000,000	6,066,300,000
13-FEB	14.125% 13-JAN-2028		13.500	102.839	179,900,000	185,007,361
13-FEB	14.250% 22-JUN-2034		15.490	95.214	20,900,000	19,899,726
13-FEB	16.000% 14-NOV-2030		15.500	105.583	5,028,400,000	5,309,135,572
13-FEB	14.000% 29-MAY-2025		11.828	105.373	56,900,000	59,957,237
13-FEB	14.000% 29-MAY-2025		11.799	105.407	189,700,000	199,957,079
13-FEB	15.000% 18-JUN-2043		16.650	91.850	380,000,000	349,030,000

13-FEB	15.000% 18-JUN-2043		16.650	91.850	2,000,000,000	1,837,000,000
13-FEB	15.000% 18-JUN-2043		16.650	91.850	55,000,000	50,517,500
13-FEB	15.000% 18-JUN-2043		16.207	94.229	35,100,000	33,074,379
13-FEB	15.000% 18-JUN-2043		15.600	97.681	307,200,000	300,076,032
13-FEB	15.000% 18-JUN-2043		16.007	95.342	2,097,800,000	2,000,084,476
13-FEB	15.000% 18-JUN-2043		16.000	95.382	83,900,000	80,025,498
13-FEB	15.000% 18-JUN-2043		16.675	91.719	550,000,000	504,454,500
13-FEB	15.000% 18-JUN-2043		15.800	96.519	518,100,000	500,064,939
13-FEB	15.000% 18-JUN-2043		16.650	91.850	550,000,000	505,175,000
13-FEB	15.000% 18-JUN-2043		16.007	95.342	2,097,800,000	2,000,084,476
13-FEB	15.000% 18-JUN-2043		15.728	96.936	2,063,300,000	2,000,080,488
13-FEB	15.000% 18-JUN-2043		16.675	91.719	1,375,000,000	1,261,136,250
13-FEB	15.000% 18-JUN-2043		16.675	91.719	850,000,000	779,611,500
13-FEB	14.125% 13-JAN-2028		13.850	101.792	100,000,000	101,792,000
13-FEB	14.375% 03-FEB-2033		15.500	101.740	23,000,000	23,400,200
13-FEB	17.500% 01-NOV-2040		15.815	113.688	16,500,000	18,758,520
13-FEB	16.000% 14-MAY-2037		15.462	106.222	150,000,000	159,333,000
13-FEB	16.000% 14-MAY-2037		15.462	106.222	200,000,000	212,444,000
13-FEB	16.000% 14-MAY-2037		15.462	106.222	200,000,000	212,444,000
13-FEB	16.000% 14-MAY-2037		16.000	103.222	5,000,000,000	5,161,100,000
13-FEB	16.000% 14-MAY-2037		15.850	104.045	20,000,000	20,809,000
13-FEB	17.750% 08-MAY-2042		15.925	114.344	500,000,000	571,720,000
13-FEB	15.000% 18-JUN-2043		15.954	95.644	50,000,000	47,822,000
13-FEB	15.000% 18-JUN-2043		15.954	95.644	20,000,000	19,128,800
13-FEB	15.000% 18-JUN-2043		16.020	95.270	576,400,000	549,136,280
			TTLS		332,445,100,000	328,627,363,196