

Government Securities Daily Secondary Market Report for 14 February 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
14-FEB	0.000% 21-NOV-2024	13.000	13.191	90.902	45,000,000,000	40,905,900,000
14-FEB	0.000% 24-OCT-2024	12.909	13.161	91.787	40,000,000,000	36,714,800,000
14-FEB	0.000% 24-OCT-2024	12.900	13.152	91.792	40,000,000,000	36,716,800,000
14-FEB	0.000% 30-JAN-2025	13.000	13.031	88.888	1,500,000,000	1,333,320,000
14-FEB	0.000% 30-JAN-2025	12.600	12.629	89.193	750,000,000	668,947,500
14-FEB	0.000% 30-JAN-2025	12.600	12.629	89.193	200,000,000	178,386,000
14-FEB	0.000% 30-JAN-2025	12.600	12.629	89.193	500,000,000	445,965,000
14-FEB	0.000% 21-NOV-2024	12.003	12.165	91.541	10,000,000,000	9,154,100,000
14-FEB	0.000% 02-JAN-2025	12.074	12.155	90.347	27,700,000	25,026,119
14-FEB	0.000% 05-DEC-2024	12.001	12.136	91.158	9,000,000,000	8,204,220,000
14-FEB	0.000% 02-JAN-2025	11.000	11.068	91.129	21,900,000	19,957,251
14-FEB	0.000% 30-JAN-2025	11.000	11.022	90.434	11,100,000	10,038,174
14-FEB	0.000% 21-MAR-2024	10.470	10.978	98.978	95,000,000	94,029,013
14-FEB	0.000% 06-JUN-2024	10.495	10.881	96.853	7,000,000,000	6,779,710,000
14-FEB	18.500% 14-AUG-2042		16.750	118.012	300,000	354,036
14-FEB	13.500% 09-JUL-2026		13.150	101.931	100,000,000	101,931,000
14-FEB	14.125% 13-JAN-2028		14.420	100.155	400,000,000	400,620,000
14-FEB	14.125% 13-JAN-2028		14.400	100.214	270,000,000	270,577,800
14-FEB	14.125% 13-JAN-2028		14.420	100.155	600,000,000	600,930,000
14-FEB	14.125% 13-JAN-2028		16.260	94.991	100,000,000	94,991,000
14-FEB	14.125% 13-JAN-2028		14.400	100.214	730,000,000	731,562,200
14-FEB	14.375% 03-FEB-2033		15.300	102.704	50,000,000	51,352,000
14-FEB	14.375% 03-FEB-2033		15.309	102.663	50,000,000	51,331,500
14-FEB	14.375% 03-FEB-2033		15.406	102.214	127,000,000	129,811,780

14-FEB	14.375% 03-FEB-2033		14.508	106.488	470,000,000	500,493,600
14-FEB	16.375% 04-MAR-2032		16.800	104.996	9,600,000	10,079,616
14-FEB	16.375% 04-MAR-2032		16.310	107.124	306,800,000	328,655,900
14-FEB	14.250% 22-JUN-2034		16.900	88.782	35,000,000	31,073,700
14-FEB	14.250% 22-JUN-2034		16.924	88.678	8,000,000	7,094,240
14-FEB	14.250% 22-JUN-2034		16.924	88.678	100,000,000	88,678,000
14-FEB	16.000% 14-NOV-2030		14.700	109.037	5,000,000,000	5,451,850,000
14-FEB	16.000% 14-NOV-2030		14.703	109.024	5,000,000,000	5,451,200,000
14-FEB	16.000% 14-NOV-2030		15.495	105.647	5,000,000,000	5,282,350,000
14-FEB	17.500% 01-NOV-2040		15.000	119.105	29,100,000	34,659,555
14-FEB	17.500% 01-NOV-2040		16.000	112.573	4,000,000,000	4,502,920,000
14-FEB	14.000% 29-MAY-2025		12.900	104.141	36,500,000	38,011,465
14-FEB	15.000% 20-MAY-2032		15.014	103.000	500,000	515,000
14-FEB	16.000% 14-MAY-2037		16.247	101.935	1,210,000,000	1,233,413,500
14-FEB	16.000% 14-MAY-2037		16.308	101.610	10,000,000,000	10,161,000,000
14-FEB	16.000% 14-MAY-2037		15.900	103.813	5,000,000,000	5,190,650,000
14-FEB	16.000% 14-MAY-2037		16.300	101.653	10,000,000,000	10,165,300,000
14-FEB	16.000% 14-MAY-2037		16.300	101.653	10,000,000,000	10,165,300,000
14-FEB	16.000% 14-MAY-2037		15.900	103.813	10,000,000,000	10,381,300,000
14-FEB	16.000% 14-MAY-2037		15.900	103.813	10,000,000,000	10,381,300,000
14-FEB	16.000% 14-MAY-2037		16.300	101.653	56,000,000	56,925,680
14-FEB	16.000% 14-MAY-2037		16.250	101.919	1,210,000,000	1,233,219,900
14-FEB	16.000% 14-MAY-2037		16.308	101.610	5,000,000,000	5,080,500,000
14-FEB	16.000% 14-MAY-2037		16.298	101.664	10,000,000,000	10,166,400,000
14-FEB	16.000% 14-MAY-2037		15.910	103.758	10,000,000,000	10,375,800,000
14-FEB	16.000% 14-MAY-2037		16.298	101.664	10,000,000,000	10,166,400,000
14-FEB	16.000% 14-MAY-2037		15.900	103.813	10,000,000,000	10,381,300,000
14-FEB	16.000% 14-MAY-2037		16.300	101.653	1,210,000,000	1,230,001,300
14-FEB	16.000% 14-MAY-2037		16.250	101.919	1,800,000,000	1,834,542,000

14-FEB	16.000% 14-MAY-2037		15.910	103.758	10,000,000,000	10,375,800,000
14-FEB	14.000% 08-AUG-2024		13.014	100.672	12,000,000,000	12,080,640,000
14-FEB	14.000% 08-AUG-2024		13.014	100.672	18,000,000,000	18,120,960,000
14-FEB	15.000% 18-JUN-2043		16.007	95.382	3,034,500,000	2,894,366,790
14-FEB	15.000% 18-JUN-2043		16.650	91.891	1,200,000,000	1,102,692,000
14-FEB	15.000% 18-JUN-2043		16.250	94.036	1,000,000,000	940,360,000
14-FEB	15.000% 18-JUN-2043		16.207	94.270	550,000,000	518,483,531
14-FEB	15.000% 18-JUN-2043		16.027	95.270	296,100,000	282,094,470
14-FEB	15.000% 18-JUN-2043		16.027	95.270	108,500,000	103,367,950
14-FEB	15.000% 18-JUN-2043		16.027	95.270	689,900,000	657,267,730
14-FEB	15.000% 18-JUN-2043		15.953	95.685	308,000,000	294,709,800
14-FEB	15.000% 18-JUN-2043		16.000	95.423	629,500,000	600,687,785
14-FEB	15.000% 18-JUN-2043		15.953	95.685	100,000,000	95,685,000
14-FEB	15.000% 18-JUN-2043		15.200	100.121	149,300,000	149,480,653
14-FEB	15.000% 18-JUN-2043		16.027	95.270	382,700,000	364,598,290
14-FEB	15.000% 18-JUN-2043		16.027	95.270	251,600,000	239,699,320
14-FEB	15.000% 18-JUN-2043		16.658	91.850	110,000,000	101,035,000
14-FEB	15.000% 18-JUN-2043		16.683	91.719	110,000,000	100,890,900
14-FEB	15.000% 18-JUN-2043		16.650	91.891	237,700,000	218,424,907
14-FEB	15.000% 18-JUN-2043		15.953	95.685	10,000,000	9,568,500
14-FEB	15.000% 18-JUN-2043		16.027	95.270	111,000,000	105,749,700
14-FEB	15.000% 18-JUN-2043		16.027	95.270	292,900,000	279,045,830
14-FEB	15.000% 18-JUN-2043		16.745	91.394	3,000,000,000	2,741,820,000
14-FEB	15.000% 18-JUN-2043		16.260	93.981	3,000,000,000	2,819,430,000
14-FEB	15.000% 18-JUN-2043		16.207	94.270	550,000,000	518,483,531
14-FEB	15.000% 18-JUN-2043		15.953	95.685	102,000,000	97,598,700
14-FEB	18.500% 14-AUG-2042		16.000	122.821	4,850,000,000	5,956,818,500
			TTLS		343,088,200,000	335,385,352,716