

## Government Securities Daily Secondary Market Report for 21-February 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
21-FEB	0.000% 13-FEB-2025	12.920	12.935	88.753	6,699,000,000	5,945,563,470
21-FEB	0.000% 13-FEB-2025	12.920	12.935	88.753	2,048,000,000	1,817,661,440
21-FEB	0.000% 13-FEB-2025	12.850	12.865	88.807	2,000,000,000	1,776,140,000
21-FEB	0.000% 13-FEB-2025	12.800	12.815	88.846	300,000,000	266,538,000
21-FEB	0.000% 13-FEB-2025	12.800	12.815	88.846	2,700,000,000	2,398,842,000
21-FEB	0.000% 01-AUG-2024	12.001	12.403	94.943	526,800,000	500,159,724
21-FEB	0.000% 13-FEB-2025	11.999	12.013	89.470	48,000,000	42,945,600
21-FEB	0.000% 23-MAY-2024	11.500	12.004	97.183	5,200,000	5,053,516
21-FEB	0.000% 15-AUG-2024	11.251	11.579	94.854	1,020,000,000	967,510,800
21-FEB	0.000% 15-AUG-2024	11.251	11.579	94.854	598,000,000	567,226,920
21-FEB	0.000% 13-FEB-2025	11.500	11.512	89.864	153,600,000	138,031,104
21-FEB	0.000% 13-FEB-2025	11.500	11.512	89.864	82,400,000	74,047,936
21-FEB	0.000% 18-JUL-2024	11.000	11.363	95.730	40,000,000,000	38,292,000,000
21-FEB	0.000% 24-OCT-2024	11.045	11.241	93.072	10,000,000	9,307,200
21-FEB	0.000% 25-APR-2024	10.501	10.966	98.192	10,000,000,000	9,819,200,000
21-FEB	0.000% 06-JUN-2024	10.302	10.684	97.095	100,000	97,095
21-FEB	0.000% 23-MAY-2024	10.002	10.382	97.541	250,000,000	243,852,500
21-FEB	0.000% 07-NOV-2024	10.001	10.142	93.350	17,200,000	16,056,200
21-FEB	0.000% 15-AUG-2024	9.500	9.734	95.620	10,500,000	10,040,100
21-FEB	0.000% 23-MAY-2024	8.502	8.776	97.902	2,000,000	1,958,040
21-FEB	0.000% 23-MAY-2024	8.502	8.776	97.902	6,100,000	5,972,022
21-FEB	13.500% 09-JUL-2026		12.517	103.461	193,300,000	199,990,113
21-FEB	14.000% 01-AUG-2024		11.333	101.877	300,000,000	305,631,000
21-FEB	14.000% 01-AUG-2024		12.651	101.315	149,000,000	150,959,350
21-FEB	14.250% 23-AUG-2029		14.011	107.701	37,200,000	40,064,772

21-FEB	17.000% 03-APR-2031		15.800	111.130	30,000,000	33,339,000
21-FEB	14.125% 13-JAN-2028		14.530	100.106	500,000,000	500,530,000
21-FEB	14.125% 13-JAN-2028		14.500	100.193	50,000,000	50,096,500
21-FEB	14.125% 13-JAN-2028		14.600	99.905	180,000,000	179,829,000
21-FEB	14.125% 13-JAN-2028		14.500	100.193	260,000,000	260,501,800
21-FEB	14.125% 13-JAN-2028		14.000	101.650	300,000,000	304,950,000
21-FEB	16.625% 27-AUG-2026		13.000	115.524	8,700,000	10,050,588
21-FEB	16.625% 27-AUG-2026		15.121	110.993	4,100,000	4,550,713
21-FEB	14.375% 03-FEB-2033		15.003	97.186	307,000,000	298,361,020
21-FEB	14.375% 03-FEB-2033		15.200	96.257	1,680,000,000	1,617,117,600
21-FEB	14.375% 03-FEB-2033		15.003	97.186	80,000,000	77,748,800
21-FEB	14.375% 03-FEB-2033		14.650	98.879	35,000,000	34,607,650
21-FEB	14.250% 22-JUN-2034		16.633	90.232	55,500,000	50,078,760
21-FEB	14.250% 22-JUN-2034		14.507	100.472	59,800,000	60,082,256
21-FEB	17.500% 01-NOV-2040		15.800	114.161	39,500,000	45,093,595
21-FEB	17.500% 01-NOV-2040		17.283	105.414	89,000,000	93,818,460
21-FEB	17.500% 01-NOV-2040		16.850	107.839	4,700,000	5,068,433
21-FEB	17.500% 01-NOV-2040		16.600	109.287	4,600,000	5,027,202
21-FEB	17.500% 01-NOV-2040		15.767	114.372	300,000,000	343,116,000
21-FEB	14.000% 29-MAY-2025		12.800	104.507	300,000	313,521
21-FEB	15.000% 20-MAY-2032		14.767	104.445	200,000	208,890
21-FEB	16.000% 14-MAY-2037		16.300	101.960	10,000,000	10,196,000
21-FEB	16.000% 14-MAY-2037		15.997	103.588	500,000,000	517,940,000
21-FEB	16.000% 14-MAY-2037		16.000	103.572	500,000,000	517,860,000
21-FEB	16.000% 14-MAY-2037		15.800	104.671	200,000,000	209,342,000
21-FEB	16.000% 14-MAY-2037		15.842	104.438	100,000,000	104,438,000
21-FEB	16.000% 14-MAY-2037		16.293	101.997	3,000,000,000	3,059,910,000
21-FEB	16.000% 14-MAY-2037		15.510	106.300	100,000,000	106,300,000

21-FEB	16.000% 14-MAY-2037		16.000	103.572	3,000,000,000	3,107,160,000
21-FEB	16.000% 14-MAY-2037		16.300	101.960	500,000,000	509,800,000
21-FEB	16.000% 14-MAY-2037		15.741	105.000	20,000,000	21,000,000
21-FEB	14.000% 08-AUG-2024		12.450	101.165	12,000,000,000	12,139,800,000
21-FEB	14.000% 08-AUG-2024		11.464	101.603	55,000,000,000	55,881,650,000
21-FEB	14.000% 08-AUG-2024		11.500	101.587	6,000,000,000	6,095,220,000
21-FEB	14.000% 08-AUG-2024		11.522	101.577	6,000,000,000	6,094,620,000
21-FEB	15.000% 18-JUN-2043		15.859	96.504	21,400,000	20,651,856
21-FEB	15.000% 18-JUN-2043		16.010	95.649	2,000,000,000	1,912,980,000
21-FEB	15.000% 18-JUN-2043		15.800	96.842	50,000,000	48,421,000
21-FEB	15.000% 18-JUN-2043		16.500	92.968	2,000,000,000	1,859,360,000
21-FEB	15.000% 18-JUN-2043		16.400	93.504	2,000,000,000	1,870,080,000
21-FEB	15.000% 18-JUN-2043		15.997	95.725	200,000,000	191,450,000
21-FEB	15.000% 18-JUN-2043		16.500	92.968	2,000,000,000	1,859,360,000
21-FEB	15.000% 18-JUN-2043		15.859	96.504	615,000,000	593,499,600
21-FEB	15.000% 18-JUN-2043		15.800	96.842	1,400,000,000	1,355,788,000
21-FEB	15.000% 18-JUN-2043		16.400	93.504	2,000,000,000	1,870,080,000
21-FEB	15.000% 18-JUN-2043		16.500	92.968	10,000,000,000	9,296,800,000
21-FEB	15.000% 18-JUN-2043		15.859	96.504	60,000,000	57,902,400
21-FEB	15.000% 18-JUN-2043		15.250	100.097	600,000,000	600,582,000
21-FEB	15.000% 18-JUN-2043		16.546	92.725	3,000,000	2,781,750
21-FEB	15.000% 18-JUN-2043		16.743	91.687	2,000,000,000	1,833,740,000
21-FEB	15.000% 18-JUN-2043		16.500	92.968	2,200,000,000	2,045,296,000
21-FEB	15.000% 18-JUN-2043		15.859	96.504	400,000,000	386,016,000
21-FEB	15.000% 18-JUN-2043		16.750	91.652	299,000,000	274,039,482
21-FEB	15.000% 18-JUN-2043		16.020	95.593	2,000,000,000	1,911,860,000
21-FEB	15.000% 18-JUN-2043		15.000	101.643	2,000,000	2,032,860
21-FEB	15.000% 18-JUN-2043		15.859	96.504	100,000,000	96,504,000

21-FEB	15.000% 18-JUN-2043		15.859	96.504	120,000,000	115,804,800
21-FEB	15.000% 18-JUN-2043		16.490	93.021	2,200,000,000	2,046,462,000
21-FEB	18.500% 14-AUG-2042		16.700	118.687	1,400,000,000	1,661,618,000
21-FEB	18.500% 14-AUG-2042		16.600	119.310	2,600,000,000	3,102,060,000
21-FEB	13.500% 09-JUL-2026		13.000	102.483	20,000,000	20,496,600
			<b>TTLS</b>		<b>194,365,200,000</b>	<b>190,980,241,038</b>