

Government Securities Daily Secondary Market Report for 23-February 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
23-FEB	0.000% 02-JAN-2025	13.001	13.115	89.941	3,200,000	2,878,112
23-FEB	0.000% 30-JAN-2025	12.900	12.951	89.216	320,500,000	285,937,280
23-FEB	0.000% 10-OCT-2024	12.451	12.735	92.725	22,000,000,000	20,399,500,000
23-FEB	0.000% 26-SEP-2024	12.351	12.660	93.189	30,000,000,000	27,956,700,000
23-FEB	0.000% 12-SEP-2024	12.299	12.636	93.627	30,000,000,000	28,088,100,000
23-FEB	0.000% 05-DEC-2024	12.001	12.153	91.405	9,000,000,000	8,226,450,000
23-FEB	0.000% 01-AUG-2024	11.329	11.691	95.269	30,000,000,000	28,580,700,000
23-FEB	0.000% 21-NOV-2024	11.030	11.182	92.405	10,000,000,000	9,240,500,000
23-FEB	0.000% 05-DEC-2024	11.000	11.128	92.065	1,000,000	920,650
23-FEB	0.000% 09-MAY-2024	10.600	11.054	97.841	1,000,000	978,405
23-FEB	0.000% 23-MAY-2024	10.599	11.030	97.453	200,000	194,906
23-FEB	0.000% 06-JUN-2024	10.500	10.901	97.095	8,000,000,000	7,767,600,000
23-FEB	0.000% 15-AUG-2024	9.501	9.738	95.667	20,900,000	19,994,403
23-FEB	17.500% 01-NOV-2040		16.200	111.772	9,000,000	10,059,480
23-FEB	16.375% 04-MAR-2032		15.690	110.330	4,900,000,000	5,406,170,000
23-FEB	16.000% 14-MAY-2037		15.700	105.315	3,850,000,000	4,054,627,500
23-FEB	16.000% 14-MAY-2037		16.000	103.660	200,000,000	207,320,000
23-FEB	15.000% 18-JUN-2043		15.857	96.596	1,115,500,000	1,077,528,380
23-FEB	15.000% 18-JUN-2043		16.007	95.746	52,300,000	50,075,158
23-FEB	17.500% 01-NOV-2040		17.200	105.967	112,500,000	119,212,875
23-FEB	16.000% 14-MAY-2037		16.300	102.048	4,900,000	5,000,352
23-FEB	15.000% 18-JUN-2043		16.020	95.674	305,700,000	292,475,418
23-FEB	16.000% 14-MAY-2037		15.700	105.315	2,650,000,000	2,790,847,500
23-FEB	16.000% 14-MAY-2037		16.250	102.314	80,000,000	81,851,200
23-FEB	17.000% 16-JAN-2025		12.689	105.206	60,000,000,000	63,123,600,000

23-FEB	15.000% 18-JUN-2043		16.020	95.674	1,262,400,000	1,207,788,576
23-FEB	15.000% 18-JUN-2043		16.020	95.674	598,400,000	572,513,216
23-FEB	16.000% 14-MAY-2037		16.300	102.048	1,185,200,000	1,209,472,896
23-FEB	15.000% 18-JUN-2043		15.859	96.585	150,000,000	144,877,500
23-FEB	16.000% 14-MAY-2037		15.900	104.206	924,000,000	962,863,440
23-FEB	16.375% 04-MAR-2032		15.700	110.284	5,000,000,000	5,514,200,000
23-FEB	16.000% 14-MAY-2037		16.300	102.048	3,000,000,000	3,061,440,000
23-FEB	16.000% 14-MAY-2037		16.000	103.660	48,300,000	50,067,780
23-FEB	15.000% 18-JUN-2043		15.859	96.585	21,400,000	20,669,190
23-FEB	16.000% 14-MAY-2037		16.300	102.048	1,000,000,000	1,020,480,000
23-FEB	16.000% 14-MAY-2037		16.300	102.048	117,600,000	120,008,448
23-FEB	16.375% 04-MAR-2032		15.770	109.964	5,000,000,000	5,498,200,000
23-FEB	16.000% 14-MAY-2037		16.300	102.048	372,600,000	380,230,848
23-FEB	16.000% 14-MAY-2037		16.300	102.048	108,000,000	110,211,840
23-FEB	17.500% 01-NOV-2040		15.767	114.468	160,000,000	183,148,800
23-FEB	16.000% 14-MAY-2037		16.300	102.048	284,600,000	290,428,608
23-FEB	14.375% 03-FEB-2033		14.650	98.956	35,400,000	35,030,424
23-FEB	16.000% 14-MAY-2037		15.900	104.206	7,600,000	7,919,656
23-FEB	15.000% 18-JUN-2043		16.020	95.674	115,300,000	110,312,122
23-FEB	15.000% 18-JUN-2043		16.020	95.674	397,500,000	380,304,150
23-FEB	15.000% 18-JUN-2043		16.000	95.787	208,800,000	200,003,256
23-FEB	16.000% 14-MAY-2037		16.300	102.048	417,000,000	425,540,160
23-FEB	16.375% 04-MAR-2032		15.000	113.566	4,900,000,000	5,564,734,000
23-FEB	15.000% 18-JUN-2043		16.000	95.787	90,000,000	86,208,300
23-FEB	15.000% 18-JUN-2043		16.000	95.787	345,000,000	330,465,150
23-FEB	15.000% 18-JUN-2043		16.000	95.787	2,300,000,000	2,203,101,000
23-FEB	15.000% 18-JUN-2043		16.020	95.674	170,200,000	162,837,148
23-FEB	15.000% 18-JUN-2043		15.507	98.634	152,100,000	150,022,314

23-FEB	16.000% 14-MAY-2037		16.003	103.643	200,000,000	207,286,000
23-FEB	16.000% 14-MAY-2037		16.300	102.048	1,135,700,000	1,158,959,136
23-FEB	16.000% 14-MAY-2037		16.300	102.048	561,000,000	572,489,280
23-FEB	17.500% 01-NOV-2040		16.250	111.468	90,000,000	100,321,200
23-FEB	15.000% 18-JUN-2043		15.962	96.000	250,000,000	240,000,000
23-FEB	16.000% 14-MAY-2037		15.900	104.206	100,000,000	104,206,000
23-FEB	14.375% 03-FEB-2033		15.002	97.264	48,000,000	46,686,720
23-FEB	16.000% 14-MAY-2037		16.308	102.004	100,000,000	102,004,000
23-FEB	17.500% 01-NOV-2040		16.200	111.772	400,000,000	447,088,000
23-FEB	15.000% 18-JUN-2043		16.000	95.787	3,171,000,000	3,037,405,770
23-FEB	14.375% 03-FEB-2033		14.750	98.471	60,000,000	59,082,600
23-FEB	16.000% 14-MAY-2037		16.308	102.004	200,000,000	204,008,000
23-FEB	16.375% 04-MAR-2032		15.500	111.207	4,300,000	4,781,901
23-FEB	16.000% 14-MAY-2037		15.700	105.315	100,000,000	105,315,000
23-FEB	16.375% 04-MAR-2032		15.003	113.552	4,900,000,000	5,564,048,000
23-FEB	16.000% 14-MAY-2037		16.300	102.048	250,000,000	255,120,000
23-FEB	16.000% 14-MAY-2037		15.720	105.203	2,000,000,000	2,104,060,000
23-FEB	16.000% 14-MAY-2037		15.720	105.203	4,500,000,000	4,734,135,000
23-FEB	16.000% 14-MAY-2037		15.800	104.758	100,000,000	104,758,000
23-FEB	15.000% 18-JUN-2043		15.859	96.585	100,000,000	96,585,000
23-FEB	16.000% 14-MAY-2037		15.400	107.014	50,000,000	53,507,000
23-FEB	14.375% 03-FEB-2033		15.650	94.264	100,000,000	94,264,000
23-FEB	14.125% 13-JAN-2028		14.550	100.126	1,500,000,000	1,501,890,000
23-FEB	15.000% 18-JUN-2043		16.020	95.674	303,600,000	290,466,264
23-FEB	16.000% 14-MAY-2037		15.825	104.620	3,000,000,000	3,138,600,000
23-FEB	15.000% 18-JUN-2043		15.859	96.585	50,000,000	48,292,500
23-FEB	16.000% 14-MAY-2037		16.300	102.048	257,300,000	262,569,504

23-FEB	16.000% 14-MAY-2037		16.300	102.048	1,030,900,000	1,052,012,832
23-FEB	15.000% 18-JUN-2043		15.859	96.585	100,000,000	96,585,000
23-FEB	15.000% 18-JUN-2043		15.859	96.585	85,000,000	82,097,250
23-FEB	15.000% 18-JUN-2043		16.350	93.855	53,300,000	50,024,715
23-FEB	16.000% 14-MAY-2037		16.300	102.048	360,000,000	367,372,800
23-FEB	16.000% 14-MAY-2037		16.300	102.048	190,000,000	193,891,200
23-FEB	15.000% 18-JUN-2043		15.859	96.585	24,000,000	23,180,400
23-FEB	14.375% 03-FEB-2033		15.002	97.264	50,000,000	48,632,000
23-FEB	16.000% 14-MAY-2037		16.300	102.048	524,100,000	534,833,568
23-FEB	14.000% 29-MAY-2025		12.500	104.925	6,000,000	6,295,500
23-FEB	14.375% 03-FEB-2033		14.650	98.956	200,000,000	197,912,000
23-FEB	16.000% 14-MAY-2037		16.300	102.048	286,600,000	292,469,568
23-FEB	16.000% 14-MAY-2037		16.300	102.048	208,600,000	212,872,128
23-FEB	15.000% 18-JUN-2043		16.330	93.963	15,900,000	14,940,117
23-FEB	14.250% 23-AUG-2029		15.500	102.356	393,600,000	402,873,216
23-FEB	16.000% 14-MAY-2037		16.082	103.216	3,000,000,000	3,096,480,000
23-FEB	16.000% 14-MAY-2037		15.700	105.315	6,600,000,000	6,950,790,000
23-FEB	14.000% 01-AUG-2024		11.841	101.724	40,000,000,000	40,689,600,000
23-FEB	16.000% 14-MAY-2037		15.100	108.760	22,100,000	24,035,960
23-FEB	16.375% 04-MAR-2032		15.687	110.344	4,900,000,000	5,406,856,000
23-FEB	15.000% 18-JUN-2043		16.000	95.787	420,000,000	402,305,400
23-FEB	16.000% 14-MAY-2037		16.308	102.004	5,000,000,000	5,100,200,000
23-FEB	16.000% 14-MAY-2037		16.300	102.048	2,200,000,000	2,245,056,000
23-FEB	16.000% 14-MAY-2037		16.295	102.075	3,000,000,000	3,062,250,000
23-FEB	16.000% 14-MAY-2037		16.108	103.074	700,000,000	721,518,000

23-FEB	14.375% 03-FEB-2033		15.002	97.264	85,000,000	82,674,400
23-FEB	16.000% 06-MAY-2027		15.150	106.687	20,588,300,000	21,965,039,621
23-FEB	16.000% 14-MAY-2037		16.000	103.660	5,000,000	5,183,000
23-FEB	17.500% 01-NOV-2040		16.350	110.865	20,000,000	22,173,000
23-FEB	16.000% 14-MAY-2037		16.300	102.048	1,000,000,000	1,020,480,000
23-FEB	16.000% 14-MAY-2037		16.300	102.048	500,000,000	510,240,000
23-FEB	16.000% 14-MAY-2037		16.300	102.048	500,000,000	510,240,000
23-FEB	13.500% 09-JUL-2026		12.517	103.530	29,000,000	30,023,700
23-FEB	17.500% 01-NOV-2040		16.008	112.954	8,900,000	10,052,906
23-FEB	15.000% 18-JUN-2043		15.106	101.060	198,000,000	200,098,800
23-FEB	16.000% 14-MAY-2037		16.295	102.075	200,000,000	204,150,000
			TTLS		357,033,300,000	358,265,668,397