

Government Securities Daily Secondary Market Report for 28-February 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/ 100	AMOUNT	AMOUNT (COST)
28-FEB	0.000% 16-JAN-2025	13.000	13.094	89.683	65,000,000	58,293,950
28-FEB	0.000% 05-DEC-2024	12.801	12.986	91.029	30,000,000,000	27,308,700,000
28-FEB	0.000% 21-NOV-2024	12.500	12.706	91.622	10,000,000	9,162,200
28-FEB	0.000% 24-OCT-2024	12.401	12.663	92.490	11,000,000	10,173,900
28-FEB	0.000% 19-DEC-2024	12.500	12.647	90.824	6,000,000	5,449,440
28-FEB	0.000% 15-AUG-2024	12.143	12.540	94.677	11,000,000	10,414,470
28-FEB	0.000% 24-OCT-2024	12.074	12.323	92.673	40,000,000,000	37,069,200,000
28-FEB	0.000% 15-AUG-2024	11.849	12.227	94.799	1,000,000,000	947,990,000
28-FEB	0.000% 21-NOV-2024	12.000	12.190	91.930	300,000,000	275,790,000
28-FEB	0.000% 15-AUG-2024	11.751	12.123	94.840	1,000,000,000	948,400,000
28-FEB	0.000% 13-FEB-2025	12.000	12.027	89.654	167,400,000	150,080,796
28-FEB	0.000% 01-AUG-2024	11.223	11.587	95.451	30,000,000,000	28,635,300,000
28-FEB	0.000% 18-JUL-2024	10.870	11.236	95.970	40,000,000,000	38,388,000,000
28-FEB	0.000% 05-DEC-2024	10.999	11.136	92.193	1,000,000	921,930
28-FEB	0.000% 06-JUN-2024	10.001	10.371	97.359	869,700,000	846,731,223
28-FEB	0.000% 06-JUN-2024	9.702	10.050	97.436	1,000,000,000	974,360,000
28-FEB	0.000% 06-JUN-2024	9.031	9.333	97.609	8,978,500,000	8,763,824,065
28-FEB	0.000% 23-MAY-2024	9.005	9.321	97.946	3,731,500,000	3,654,854,990
28-FEB	0.000% 23-MAY-2024	9.005	9.321	97.946	3,731,500,000	3,654,854,990
28-FEB	0.000% 06-JUN-2024	9.000	9.300	97.617	8,978,500,000	8,764,542,345
28-FEB	0.000% 26-SEP-2024	9.030	9.201	95.039	2,884,500,000	2,741,399,955
28-FEB	0.000% 26-SEP-2024	8.999	9.169	95.055	2,884,500,000	2,741,861,475
28-FEB	0.000% 09-MAY-2024	8.518	8.816	98.370	10,200,000	10,033,742
28-FEB	15.000% 18-JUN-2043		16.300	94.329	1,000,000,000	943,290,000
28-FEB	15.000% 18-JUN-2043		15.500	98.877	3,000,000	2,966,310
28-FEB	15.000% 18-JUN-2043		15.507	98.837	1,700,000	1,680,229

28-FEB	16.000% 14-MAY-2037		15.770	105.144	50,000,000	52,572,000
28-FEB	17.500% 01-NOV-2040		15.650	115.453	58,000,000	66,962,740
28-FEB	16.000% 14-MAY-2037		16.342	102.048	29,400,000	30,002,112
28-FEB	15.000% 18-JUN-2043		15.700	97.703	51,200,000	50,023,936
28-FEB	15.000% 18-JUN-2043		16.358	94.017	61,000,000	57,350,370
28-FEB	14.875% 10-MAY-2024		12.502	104.891	3,000,000	3,146,730
28-FEB	14.000% 08-AUG-2024		7.014	103.767	6,000,000,000	6,226,020,000
28-FEB	13.500% 09-JUL-2026		12.517	103.703	365,500,000	379,034,465
28-FEB	16.000% 14-MAY-2037		15.820	104.866	1,850,000,000	1,940,021,000
28-FEB	15.000% 18-JUN-2043		16.320	94.220	1,000,000,000	942,200,000
28-FEB	18.500% 14-AUG-2042		16.750	118.744	84,500,000	100,338,955
28-FEB	15.000% 18-JUN-2043		16.307	94.289	61,000,000	57,516,290
28-FEB	14.000% 08-AUG-2024		7.023	103.763	6,000,000,000	6,225,780,000
28-FEB	15.000% 18-JUN-2043		15.859	96.788	155,000,000	150,021,400
28-FEB	16.000% 14-MAY-2037		16.050	103.608	7,000,000,000	7,252,560,000
28-FEB	16.000% 14-MAY-2037		15.800	104.977	1,500,000,000	1,574,655,000
28-FEB	17.000% 03-APR-2031		16.000	110.593	94,000,000	103,957,420
28-FEB	15.000% 18-JUN-2043		15.859	96.788	240,000,000	232,291,200
28-FEB	14.375% 03-FEB-2033		15.050	97.233	200,000,000	194,466,000
28-FEB	16.000% 06-MAY-2027		15.000	107.277	2,000,000,000	2,145,540,000
28-FEB	16.000% 14-MAY-2037		15.605	106.068	100,000,000	106,068,000
28-FEB	16.000% 14-MAY-2037		15.800	104.977	2,000,000,000	2,099,540,000
28-FEB	16.000% 14-MAY-2037		15.605	106.068	100,000,000	106,068,000
28-FEB	16.000% 14-MAY-2037		15.800	104.977	3,100,000,000	3,254,287,000
28-FEB	15.000% 18-JUN-2043		15.300	100.077	100,000,000	100,077,000
28-FEB	15.000% 18-JUN-2043		15.107	101.262	61,000,000	61,769,820
28-FEB	15.000% 18-JUN-2043		15.859	96.788	145,000,000	140,342,600
28-FEB	14.250% 23-AUG-2029		15.500	102.566	8,834,300,000	9,060,988,138

28-FEB	15.000% 18-JUN-2043		15.859	96.788	155,000,000	150,021,400
28-FEB	16.375% 04-MAR-2032		15.000	113.792	2,200,000	2,503,424
28-FEB	15.000% 18-JUN-2043		15.507	98.837	13,400,000	13,244,158
28-FEB	19.500% 18-DEC-2025		13.430	113.099	126,100,000	142,617,839
28-FEB	16.000% 14-MAY-2037		16.300	102.268	150,000,000	153,402,000
28-FEB	15.000% 18-JUN-2043		15.332	99.882	20,000,000	19,976,400
28-FEB	14.000% 29-MAY-2025		12.500	105.100	4,000,000	4,204,000
28-FEB	16.000% 14-MAY-2037		16.000	103.879	29,000,000	30,124,910
28-FEB	15.000% 18-JUN-2043		15.859	96.788	20,500,000	19,841,540
28-FEB	17.000% 03-APR-2031		14.000	119.690	41,800,000	50,030,420
28-FEB	16.375% 04-MAR-2032		15.000	113.792	1,900,000	2,162,048
28-FEB	14.125% 13-JAN-2028		13.813	102.464	70,000,000	71,724,800
28-FEB	16.000% 14-MAY-2037		15.820	104.866	1,550,000,000	1,625,423,000
28-FEB	15.000% 18-JUN-2043		15.859	96.788	180,000,000	174,218,400
28-FEB	15.000% 18-JUN-2043		15.859	96.788	100,000,000	96,788,000
28-FEB	15.000% 18-JUN-2043		15.300	100.077	50,000,000	50,038,500
28-FEB	14.000% 29-MAY-2025		12.001	105.674	75,800,000	80,100,892
28-FEB	14.375% 03-FEB-2033		15.400	95.600	10,400,000	9,942,400
28-FEB	14.375% 03-FEB-2033		15.000	97.469	102,600,000	100,003,194
28-FEB	14.000% 08-AUG-2024		11.516	101.799	100,000,000,000	101,799,000,000
			TOTALS		320,590,600,000	314,227,243,511