

## Government Securities Daily Secondary Market Report for 15-February 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
15-FEB	0.000% 24-OCT-2024	12.909	13.163	91.817	40,000,000,000	36,726,800,000
15-FEB	0.000% 02-JAN-2025	13.006	13.103	89.707	15,000,000,000	13,456,050,000
15-FEB	0.000% 19-DEC-2024	12.959	13.086	90.143	75,000,000,000	67,607,250,000
15-FEB	0.000% 13-FEB-2025	13.001	13.003	88.523	10,500,000,000	9,294,915,000
15-FEB	0.000% 13-FEB-2025	13.001	13.003	88.523	10,000,000,000	8,852,300,000
15-FEB	0.000% 13-FEB-2025	13.001	13.003	88.523	250,000,000	221,307,500
15-FEB	0.000% 13-FEB-2025	13.001	13.003	88.523	9,000,000	7,967,070
15-FEB	0.000% 13-FEB-2025	13.001	13.003	88.523	10,000,000,000	8,852,300,000
15-FEB	0.000% 13-FEB-2025	13.001	13.003	88.523	3,400,000,000	3,009,782,000
15-FEB	0.000% 13-FEB-2025	13.001	13.003	88.523	2,000,000,000	1,770,460,000
15-FEB	0.000% 13-FEB-2025	13.001	13.003	88.523	22,000,000,000	19,475,060,000
15-FEB	0.000% 13-FEB-2025	13.001	13.003	88.523	190,000,000	168,193,700
15-FEB	0.000% 13-FEB-2025	13.001	13.003	88.523	20,000,000	17,704,600
15-FEB	0.000% 13-FEB-2025	13.001	13.003	88.523	3,000,000,000	2,655,690,000
15-FEB	0.000% 13-FEB-2025	13.001	13.003	88.523	10,000,000,000	8,852,300,000
15-FEB	0.000% 21-NOV-2024	12.808	12.994	91.054	55,000,000,000	50,079,700,000
15-FEB	0.000% 13-FEB-2025	12.949	12.952	88.563	2,200,000,000	1,948,386,000
15-FEB	0.000% 26-SEP-2024	12.408	12.703	92.924	30,000,000,000	27,877,200,000
15-FEB	0.000% 01-AUG-2024	12.007	12.397	94.763	30,000,000,000	28,428,900,000
15-FEB	0.000% 01-AUG-2024	12.000	12.389	94.766	1,582,800,000	1,499,956,248
15-FEB	0.000% 15-AUG-2024	12.001	12.362	94.354	300,000,000	283,062,000
15-FEB	0.000% 15-AUG-2024	12.001	12.362	94.354	400,000,000	377,416,000
15-FEB	0.000% 10-OCT-2024	12.098	12.350	92.688	30,000,000,000	27,806,400,000

15-FEB	0.000% 15-AUG-2024	11.800	12.149	94.443	2,000,000,000	1,888,860,000
15-FEB	0.000% 12-SEP-2024	11.773	12.066	93.656	30,000,000,000	28,096,800,000
15-FEB	0.000% 23-MAY-2024	10.150	10.533	97.347	250,000,000	243,367,500
15-FEB	0.000% 28-MAR-2024	10.004	10.458	98.862	350,000,000	346,017,000
15-FEB	0.000% 28-MAR-2024	10.004	10.458	98.862	47,000,000	46,465,140
15-FEB	0.000% 13-FEB-2025	10.320	10.321	90.669	100,000	90,669
15-FEB	0.000% 29-FEB-2024	9.498	9.945	99.637	1,500,000,000	1,494,555,000
15-FEB	0.000% 16-MAY-2024	9.501	9.846	97.686	247,000,000	241,284,420
15-FEB	0.000% 02-MAY-2024	9.004	9.329	98.136	875,000,000	858,690,000
15-FEB	0.000% 02-MAY-2024	8.994	9.319	98.138	875,000,000	858,707,500
15-FEB	0.000% 09-MAY-2024	8.001	8.251	98.192	45,900,000	45,070,128
15-FEB	14.375% 03-FEB-2033		15.500	94.636	39,000,000,000	36,908,040,000
15-FEB	14.375% 03-FEB-2033		15.000	96.967	567,000,000	549,802,890
15-FEB	14.375% 03-FEB-2033		15.099	96.501	100,000,000	96,501,000
15-FEB	14.375% 03-FEB-2033		15.099	96.501	203,000,000	195,897,030
15-FEB	14.375% 03-FEB-2033		15.550	94.407	600,000,000	566,442,000
15-FEB	17.500% 01-NOV-2040		15.800	113.875	351,300,000	400,042,875
15-FEB	17.500% 01-NOV-2040		15.815	113.783	168,000,000	191,155,440
15-FEB	14.000% 29-MAY-2025		13.100	103.944	590,000,000	613,269,600
15-FEB	14.000% 29-MAY-2025		13.500	103.480	2,500,000	2,587,000
15-FEB	15.000% 20-MAY-2032		14.759	104.241	800,000	833,928
15-FEB	16.000% 14-MAY-2037		15.510	106.037	2,000,000,000	2,120,740,000
15-FEB	16.000% 14-MAY-2037		16.270	101.857	3,000,000,000	3,055,710,000
15-FEB	16.000% 14-MAY-2037		16.280	101.803	3,000,000,000	3,054,090,000
15-FEB	16.000% 14-MAY-2037		16.295	101.724	400,000,000	406,896,000
15-FEB	16.000% 14-MAY-2037		16.300	101.697	2,000,000	2,033,940
15-FEB	16.000% 14-MAY-2037		15.800	104.409	30,000,000	31,322,700

15-FEB	16.000% 14-MAY-2037		15.462	106.310	100,000,000	106,310,000
15-FEB	16.000% 14-MAY-2037		15.500	106.094	2,000,000,000	2,121,880,000
15-FEB	16.000% 14-MAY-2037		15.808	104.365	400,000,000	417,460,000
15-FEB	14.000% 08-AUG-2024		13.029	100.700	18,000,000,000	18,126,000,000
15-FEB	14.000% 08-AUG-2024		12.144	101.104	100,000,000,000	101,104,000,000
15-FEB	15.000% 18-JUN-2043		16.720	91.565	598,400,000	547,924,960
15-FEB	15.000% 18-JUN-2043		15.000	101.400	64,200,000	65,098,800
15-FEB	15.000% 18-JUN-2043		16.745	91.435	1,000,000,000	914,350,000
15-FEB	15.000% 18-JUN-2043		16.720	91.565	5,432,200,000	4,973,993,930
15-FEB	15.000% 18-JUN-2043		16.280	93.912	400,000,000	375,648,000
15-FEB	15.000% 18-JUN-2043		16.250	94.076	1,500,000,000	1,411,140,000
15-FEB	15.000% 18-JUN-2043		15.954	95.725	200,000,000	191,450,000
15-FEB	15.000% 18-JUN-2043		16.350	93.531	20,000,000	18,706,200
15-FEB	15.000% 18-JUN-2043		16.750	91.409	1,000,000	914,089
15-FEB	15.000% 18-JUN-2043		16.300	93.803	20,000,000	18,760,600
15-FEB	15.000% 18-JUN-2043		15.954	95.725	100,000,000	95,725,000
15-FEB	15.000% 18-JUN-2043		15.292	99.600	1,000,000	996,000
15-FEB	15.000% 18-JUN-2043		15.230	99.977	20,000,000	19,995,400
15-FEB	15.000% 18-JUN-2043		16.250	94.076	2,000,000,000	1,881,520,000
15-FEB	15.000% 18-JUN-2043		15.954	95.725	40,000,000	38,290,000
15-FEB	15.000% 18-JUN-2043		15.292	99.600	1,000,000	996,000
15-FEB	15.000% 18-JUN-2043		16.280	93.912	1,000,000,000	939,120,000
15-FEB	15.000% 18-JUN-2043		15.954	95.725	43,500,000	41,640,375
15-FEB	15.000% 18-JUN-2043		16.720	91.565	115,300,000	105,574,445
15-FEB	15.000% 18-JUN-2043		16.720	91.565	397,500,000	363,970,875
15-FEB	15.000% 18-JUN-2043		16.720	91.565	716,400,000	655,971,660
15-FEB	15.000% 18-JUN-2043		15.954	95.725	76,900,000	73,612,525

15-FEB	15.000% 18-JUN-2043		16.720	91.565	7,607,500,000	6,965,807,375
15-FEB	15.000% 18-JUN-2043		15.000	101.400	200,000,000	202,800,000
15-FEB	15.000% 18-JUN-2043		15.954	95.725	142,500,000	136,408,125
15-FEB	15.000% 18-JUN-2043		16.470	92.885	4,000,000,000	3,715,400,000
15-FEB	15.000% 18-JUN-2043		15.507	98.311	81,500,000	80,123,465
15-FEB	15.000% 18-JUN-2043		16.720	91.565	1,262,400,000	1,155,916,560
15-FEB	15.000% 18-JUN-2043		16.720	91.565	305,700,000	279,914,205
15-FEB	15.000% 18-JUN-2043		16.280	93.912	100,000,000	93,912,000
15-FEB	15.000% 18-JUN-2043		15.954	95.725	91,000,000	87,109,750
15-FEB	15.000% 18-JUN-2043		16.745	91.435	400,000,000	365,740,000
15-FEB	15.000% 18-JUN-2043		16.730	91.513	17,000,000,000	15,557,210,000
15-FEB	15.000% 18-JUN-2043		16.720	91.565	261,000,000	238,984,650
15-FEB	15.000% 18-JUN-2043		16.000	95.463	3,171,000,000	3,027,131,730
15-FEB	15.000% 18-JUN-2043		16.720	91.565	303,600,000	277,991,340
15-FEB	15.000% 18-JUN-2043		15.954	95.725	200,000,000	191,450,000
15-FEB	15.000% 18-JUN-2043		15.000	101.400	20,000,000	20,280,000
15-FEB	15.000% 18-JUN-2043		15.400	98.948	101,100,000	100,036,428
15-FEB	15.000% 18-JUN-2043		15.954	95.725	77,000,000	73,708,250
15-FEB	18.500% 14-AUG-2042		16.010	122.806	1,000,000,000	1,228,060,000
15-FEB	18.500% 14-AUG-2042		16.000	122.873	1,000,000,000	1,228,730,000
15-FEB	13.500% 09-JUL-2026		13.500	101.264	22,800,000	23,088,192
			<b>TTLS</b>		<b>608,650,900,000</b>	<b>571,245,222,807</b>