

## Government Securities Daily Secondary Market Report for 19-February 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
19-FEB	0.000% 04-JUL-2024	13.381	13.949	95.251	80,000,000	76,200,800
19-FEB	0.000% 21-NOV-2024	13.020	13.222	91.037	45,000,000,000	40,966,698,495
19-FEB	0.000% 13-FEB-2025	13.145	13.156	88.523	40,000,000	35,409,200
19-FEB	0.000% 30-JAN-2025	13.100	13.143	88.954	1,000,000,000	889,540,000
19-FEB	0.000% 13-FEB-2025	13.003	13.014	88.633	20,000,000	17,726,600
19-FEB	0.000% 13-FEB-2025	13.003	13.014	88.633	6,430,000,000	5,699,101,900
19-FEB	0.000% 13-FEB-2025	13.003	13.014	88.633	250,000,000	221,582,500
19-FEB	0.000% 13-FEB-2025	13.002	13.013	88.634	1,000,000,000	886,340,000
19-FEB	0.000% 13-FEB-2025	13.000	13.011	88.635	27,000,000	23,931,450
19-FEB	0.000% 13-FEB-2025	13.000	13.011	88.635	3,000,000,000	2,659,050,000
19-FEB	0.000% 13-FEB-2025	12.960	12.971	88.666	2,700,000,000	2,393,982,000
19-FEB	0.000% 05-DEC-2024	12.336	12.488	91.074	30,000,000,000	27,322,200,000
19-FEB	0.000% 07-NOV-2024	12.183	12.389	91.958	30,000,000,000	27,587,400,000
19-FEB	0.000% 26-SEP-2024	12.076	12.364	93.215	30,000,000,000	27,964,500,000
19-FEB	0.000% 10-OCT-2024	12.093	12.353	92.805	30,000,000,000	27,841,500,000
19-FEB	0.000% 12-SEP-2024	11.764	12.064	93.774	30,000,000,000	28,132,200,000
19-FEB	0.000% 15-AUG-2024	11.499	11.838	94.690	15,900,000	15,055,710
19-FEB	0.000% 01-AUG-2024	11.472	11.836	95.098	30,000,000,000	28,529,400,000
19-FEB	0.000% 14-MAR-2024	9.396	9.819	99.386	200,000,000	198,772,000
19-FEB	15.000% 18-JUN-2043		16.600	92.356	12,000,000	11,082,720
19-FEB	17.000% 16-JAN-2025		13.401	104.452	6,400,000	6,684,928
19-FEB	14.125% 13-JAN-2028		14.600	99.827	1,380,000,000	1,377,612,600
19-FEB	14.125% 13-JAN-2028		14.600	99.827	1,500,000,000	1,497,405,000

19-FEB	14.125% 13-JAN-2028		14.600	99.827	1,500,000,000	1,497,405,000
19-FEB	14.375% 03-FEB-2033		16.853	88.882	109,000,000	96,881,380
19-FEB	14.375% 03-FEB-2033		15.200	96.179	36,400,000	35,009,156
19-FEB	14.375% 03-FEB-2033		14.750	98.318	255,000,000	250,710,900
19-FEB	14.375% 03-FEB-2033		14.800	98.077	9,800,000	9,611,546
19-FEB	14.375% 03-FEB-2033		15.650	94.108	50,000,000	47,054,000
19-FEB	14.375% 03-FEB-2033		15.500	94.791	670,000,000	635,099,700
19-FEB	17.500% 01-NOV-2040		15.995	112.842	3,000,000,000	3,385,260,000
19-FEB	17.500% 01-NOV-2040		15.992	112.861	3,000,000,000	3,385,830,000
19-FEB	17.500% 01-NOV-2040		16.550	109.485	3,000,000,000	3,284,550,000
19-FEB	17.500% 01-NOV-2040		15.767	114.277	50,000,000	57,138,500
19-FEB	14.000% 29-MAY-2025		13.000	104.204	1,500,000,000	1,563,060,000
19-FEB	14.000% 29-MAY-2025		13.281	103.879	20,000,000,000	20,775,800,000
19-FEB	14.000% 29-MAY-2025		13.100	104.089	1,500,000,000	1,561,335,000
19-FEB	14.000% 29-MAY-2025		13.282	103.879	20,000,000,000	20,775,800,000
19-FEB	15.000% 20-MAY-2032		14.759	104.404	400,000	417,616
19-FEB	16.000% 14-MAY-2037		15.213	107.923	3,680,000,000	3,971,566,400
19-FEB	16.000% 14-MAY-2037		15.803	104.567	2,000,000,000	2,091,340,000
19-FEB	16.000% 14-MAY-2037		15.258	107.664	5,000,000	5,383,200
19-FEB	16.000% 14-MAY-2037		15.210	107.940	3,680,000,000	3,972,192,000
19-FEB	16.000% 14-MAY-2037		16.000	103.485	8,000,000	8,278,762
19-FEB	16.000% 14-MAY-2037		15.982	103.583	2,998,000,000	3,105,418,340
19-FEB	16.000% 14-MAY-2037		15.462	106.485	400,000,000	425,940,000
19-FEB	16.000% 14-MAY-2037		15.725	105.000	3,000,000,000	3,150,000,000
19-FEB	16.000% 14-MAY-2037		15.985	103.566	2,998,000,000	3,104,908,680
19-FEB	16.000% 14-MAY-2037		15.800	104.583	2,000,000,000	2,091,660,000
19-FEB	16.000% 14-MAY-2037		16.300	101.872	898,000,000	914,810,560

19-FEB	17.750% 08-MAY-2042		17.700	104.127	1,200,000	1,249,524
19-FEB	14.000% 08-AUG-2024		13.096	100.810	12,000,000,000	12,097,200,000
19-FEB	14.000% 08-AUG-2024		12.421	101.110	12,000,000,000	12,133,200,000
19-FEB	14.000% 08-AUG-2024		13.305	100.717	6,000,000	6,043,020
19-FEB	15.000% 18-JUN-2043		16.781	91.409	60,000,000,000	54,845,400,000
19-FEB	15.000% 18-JUN-2043		15.350	99.410	1,000,000,000	994,100,000
19-FEB	15.000% 18-JUN-2043		16.337	93.763	100,300,000	94,044,289
19-FEB	15.000% 18-JUN-2043		15.906	96.154	50,000,000	48,077,000
19-FEB	15.000% 18-JUN-2043		16.020	95.512	1,101,500,000	1,052,064,680
19-FEB	15.000% 18-JUN-2043		15.500	98.513	1,015,100,000	1,000,005,463
19-FEB	15.000% 18-JUN-2043		15.630	97.747	5,800,000,000	5,669,326,000
19-FEB	15.000% 18-JUN-2043		16.020	95.512	222,900,000	212,896,248
19-FEB	15.000% 18-JUN-2043		16.000	95.625	354,000,000	338,512,500
19-FEB	15.000% 18-JUN-2043		16.300	93.965	5,000,000	4,698,250
19-FEB	15.000% 18-JUN-2043		15.906	96.154	100,000,000	96,154,000
19-FEB	15.000% 18-JUN-2043		15.906	96.154	100,000,000	96,154,000
19-FEB	15.000% 18-JUN-2043		15.906	96.154	100,000,000	96,154,000
19-FEB	15.000% 18-JUN-2043		15.906	96.154	50,000,000	48,077,000
19-FEB	15.000% 18-JUN-2043		15.906	96.154	25,000,000	24,038,500
19-FEB	15.000% 18-JUN-2043		16.020	95.512	1,213,500,000	1,159,038,120
19-FEB	15.000% 18-JUN-2043		16.072	95.221	145,000,000	138,071,000
19-FEB	15.000% 18-JUN-2043		15.427	98.948	101,100,000	100,036,428
19-FEB	15.000% 18-JUN-2043		16.200	94.513	15,000,000	14,177,000
19-FEB	15.000% 18-JUN-2043		15.630	97.747	5,012,000,000	4,899,079,640
19-FEB	15.000% 18-JUN-2043		16.000	95.625	145,000,000	138,656,250
19-FEB	15.000% 18-JUN-2043		15.520	98.394	3,800,000,000	3,738,972,000
19-FEB	15.000% 18-JUN-2043		16.000	95.625	16,700,000	15,969,375
19-FEB	15.000% 18-JUN-2043		16.020	95.512	275,000,000	262,658,000

19-FEB	15.000% 18-JUN-2043		15.527	98.351	122,000,000	119,988,220
19-FEB	15.000% 18-JUN-2043		15.650	97.630	11,300,000,000	11,032,190,000
19-FEB	15.000% 18-JUN-2043		16.000	95.625	484,000,000	462,825,000
19-FEB	15.000% 18-JUN-2043		15.735	97.137	20,600,000	20,010,222
19-FEB	15.000% 18-JUN-2043		15.520	98.394	4,200,000,000	4,132,548,000
19-FEB	15.000% 18-JUN-2043		15.327	99.551	38,400,000	38,227,584
				<b>TOTALS</b>	<b>439,928,200,000</b>	<b>419,685,677,956</b>