

Government Securities Daily Secondary Market Report for 20-February 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
20-FEB	0.000% 29-FEB-2024	12.500	13.293	99.693	10,000,000,000	9,969,272,789
20-FEB	0.000% 29-FEB-2024	12.500	13.293	99.693	30,000,000,000	29,907,818,368
20-FEB	0.000% 07-MAR-2024	12.500	13.276	99.455	30,000,000,000	29,836,512,262
20-FEB	0.000% 14-MAR-2024	12.500	13.259	99.218	20,000,000,000	19,843,696,908
20-FEB	0.000% 11-APR-2024	12.500	13.193	98.283	25,000,000,000	24,570,851,565
20-FEB	0.000% 25-APR-2024	12.500	13.160	97.822	26,000,000,000	25,433,835,846
20-FEB	0.000% 23-MAY-2024	10.001	10.380	97.515	1,138,000,000	1,109,720,700
20-FEB	0.000% 23-MAY-2024	9.400	9.734	97.661	2,048,000,000	2,000,097,280
20-FEB	0.000% 01-AUG-2024	11.468	11.834	95.128	30,000,000,000	28,538,400,000
20-FEB	0.000% 15-AUG-2024	11.799	12.158	94.588	1,000,000,000	945,880,000
20-FEB	0.000% 15-AUG-2024	11.799	12.158	94.588	1,000,000,000	945,880,000
20-FEB	0.000% 15-AUG-2024	11.799	12.158	94.588	1,618,000,000	1,530,433,840
20-FEB	0.000% 26-SEP-2024	12.076	12.365	93.244	30,000,000,000	27,973,200,000
20-FEB	0.000% 02-JAN-2025	11.000	11.077	91.280	13,700,000	12,505,360
20-FEB	0.000% 30-JAN-2025	13.000	13.045	89.057	112,300,000	100,011,011
20-FEB	0.000% 13-FEB-2025	12.960	12.974	88.694	200,000,000	177,388,000
20-FEB	0.000% 13-FEB-2025	12.900	12.913	88.741	200,000,000	177,482,000
20-FEB	0.000% 13-FEB-2025	12.900	12.913	88.741	2,253,800,000	2,000,044,658
20-FEB	0.000% 13-FEB-2025	12.900	12.913	88.741	246,200,000	218,480,342
20-FEB	0.000% 13-FEB-2025	12.900	12.913	88.741	277,700,000	246,433,757
20-FEB	0.000% 13-FEB-2025	11.000	11.010	90.237	110,900,000	100,072,833
20-FEB	0.000% 13-FEB-2025	11.000	11.010	90.237	21,100,000	19,040,007
20-FEB	0.000% 13-FEB-2025	11.000	11.010	90.237	43,300,000	39,072,621
20-FEB	0.000% 13-FEB-2025	11.000	11.010	90.237	56,600,000	51,074,142
20-FEB	14.000% 08-AUG-2024		11.511	101.551	6,000,000,000	6,093,060,000

20-FEB	14.000% 08-AUG-2024		11.468	101.570	55,000,000,000	55,863,500,000
20-FEB	13.500% 09-JUL-2026		13.300	101.845	200,000,000	203,690,000
20-FEB	13.500% 09-JUL-2026		12.500	103.461	241,600,000	249,961,776
20-FEB	14.250% 23-AUG-2029		14.011	107.661	83,600,000	90,004,596
20-FEB	14.375% 03-FEB-2033		14.650	98.841	500,000,000	494,205,000
20-FEB	16.250% 08-NOV-2035		16.000	105.202	10,000,000	10,520,176
20-FEB	16.000% 14-MAY-2037		16.000	103.528	13,000,000	13,458,678
20-FEB	16.000% 14-MAY-2037		15.462	106.528	100,000,000	106,528,000
20-FEB	16.000% 14-MAY-2037		15.462	106.528	50,000,000	53,264,000
20-FEB	16.000% 14-MAY-2037		15.800	104.627	120,000,000	125,552,400
20-FEB	17.750% 08-MAY-2042		16.500	111.069	254,600,000	282,781,674
20-FEB	18.500% 14-AUG-2042		17.406	114.407	18,000,000	20,593,260
20-FEB	18.500% 14-AUG-2042		15.500	126.549	10,000,000	12,654,900
20-FEB	18.500% 14-AUG-2042		16.710	118.573	900,000	1,067,157
20-FEB	18.500% 14-AUG-2042		16.500	119.888	57,700,000	69,175,376
20-FEB	15.000% 18-JUN-2043		15.000	101.602	100,000,000	101,602,000
20-FEB	15.000% 18-JUN-2043		16.750	91.611	1,000,000	916,111
20-FEB	15.000% 18-JUN-2043		15.906	96.194	50,000,000	48,097,000
20-FEB	15.000% 18-JUN-2043		16.500	92.927	5,000,000,000	4,646,350,000
20-FEB	15.000% 18-JUN-2043		15.906	96.194	19,700,000	18,950,218
20-FEB	15.000% 18-JUN-2043		16.265	94.194	215,000,000	202,517,100
20-FEB	15.000% 18-JUN-2043		15.906	96.194	2,000,000,000	1,923,880,000
20-FEB	15.000% 18-JUN-2043		15.906	96.194	50,000,000	48,097,000
20-FEB	15.000% 18-JUN-2043		15.900	96.230	2,900,000	2,790,670
20-FEB	15.000% 18-JUN-2043		15.906	96.194	61,500,000	59,159,310
20-FEB	15.000% 18-JUN-2043		16.500	92.927	2,000,000,000	1,858,540,000
20-FEB	15.000% 18-JUN-2043		15.906	96.194	63,000,000	60,602,220
20-FEB	15.000% 18-JUN-2043		16.750	91.611	60,000,000,000	54,966,600,000

20-FEB	15.000% 18-JUN-2043		14.105	107.500	125,000,000	134,375,000
			TTLs		343,687,100,000	333,509,697,911