

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) |
|-------------------|----------------------------------|--------------------|--------------------|------------------|----------------|----------------------|
| 22-FEB | 0.000% 13-FEB-2025 | 12.900 | 12.918 | 88.796 | 500,000,000 | 443,980,000 |
| 22-FEB | 0.000% 13-FEB-2025 | 12.890 | 12.908 | 88.804 | 3,840,000,000 | 3,410,073,600 |
| 22-FEB | 0.000% 13-FEB-2025 | 12.799 | 12.817 | 88.874 | 1,315,000,000 | 1,168,693,100 |
| 22-FEB | 0.000% 13-FEB-2025 | 12.799 | 12.817 | 88.874 | 1,185,000,000 | 1,053,156,900 |
| 22-FEB | 0.000% 15-AUG-2024 | 11.801 | 12.164 | 94.645 | 250,000,000 | 236,612,500 |
| 22-FEB | 0.000% 15-AUG-2024 | 11.501 | 11.846 | 94.774 | 250,000,000 | 236,935,000 |
| 22-FEB | 0.000% 01-AUG-2024 | 11.338 | 11.699 | 95.237 | 30,000,000,000 | 28,571,100,000 |
| 22-FEB | 0.000% 18-JUL-2024 | 10.989 | 11.352 | 95.762 | 40,000,000,000 | 38,304,800,000 |
| 22-FEB | 0.000% 29-AUG-2024 | 11.000 | 11.291 | 94.611 | 422,800,000 | 400,015,308 |
| 22-FEB | 0.000% 23-MAY-2024 | 10.112 | 10.502 | 97.541 | 10,000,000 | 9,754,100 |
| 22-FEB | 0.000% 06-JUN-2024 | 9.800 | 10.147 | 97.258 | 10,000,000 | 9,725,800 |
| 22-FEB | 14.250% 23-AUG-2029 | | 14.800 | 104.815 | 2,500,000,000 | 2,620,375,000 |
| 22-FEB | 17.000% 03-APR-2031 | | 16.650 | 107.575 | 75,637,300,000 | 81,366,825,475 |
| 22-FEB | 17.000% 03-APR-2031 | | 16.650 | 107.575 | 75,637,300,000 | 81,366,825,475 |
| 22-FEB | 14.125% 13-JAN-2028 | | 14.600 | 99.943 | 2,500,000,000 | 2,498,575,000 |
| 22-FEB | 14.125% 13-JAN-2028 | | 14.600 | 99.943 | 2,000,000,000 | 1,998,860,000 |
| 22-FEB | 14.125% 13-JAN-2028 | | 14.600 | 99.943 | 115,000,000 | 114,934,450 |
| 22-FEB | 14.125% 13-JAN-2028 | | 14.600 | 99.943 | 500,000,000 | 499,715,000 |
| 22-FEB | 14.125% 13-JAN-2028 | | 14.600 | 99.943 | 2,000,000,000 | 1,998,860,000 |
| 22-FEB | 14.375% 03-FEB-2033 | | 15.900 | 93.103 | 193,500,000 | 180,154,305 |
| 22-FEB | 14.375% 03-FEB-2033 | | 15.000 | 97.237 | 613,400,000 | 596,451,758 |
| 22-FEB | 16.375% 04-MAR-2032 | | 16.500 | 106.663 | 10,000,000,000 | 10,666,300,000 |
| 22-FEB | 16.375% 04-MAR-2032 | | 16.100 | 108.428 | 10,000,000,000 | 10,842,800,000 |

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| 22-FEB | 16.375% 04-MAR-2032 | | 16.600 | 106.229 | 5,000,000,000 | 5,311,450,000 |
| 22-FEB | 16.375% 04-MAR-2032 | | 16.600 | 106.229 | 5,000,000,000 | 5,311,450,000 |
| 22-FEB | 16.375% 04-MAR-2032 | | 16.200 | 107.982 | 5,000,000,000 | 5,399,100,000 |
| 22-FEB | 16.375% 04-MAR-2032 | | 15.300 | 112.096 | 267,700,000 | 300,080,992 |
| 22-FEB | 16.375% 04-MAR-2032 | | 16.600 | 106.229 | 20,000,000,000 | 21,245,800,000 |
| 22-FEB | 16.375% 04-MAR-2032 | | 16.600 | 106.229 | 20,000,000,000 | 21,245,800,000 |
| 22-FEB | 17.500% 01-NOV-2040 | | 17.300 | 105.369 | 100,000,000 | 105,369,000 |
| 22-FEB | 14.000% 29-MAY-2025 | | 12.750 | 104.601 | 200,000,000 | 209,202,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.050 | 103.344 | 484,000,000 | 500,184,960 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 215,700,000 | 220,022,628 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 100,000,000 | 102,004,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.250 | 102.270 | 700,000,000 | 715,890,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.250 | 102.270 | 200,000,000 | 204,540,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.150 | 102.805 | 20,000,000 | 20,561,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.250 | 102.270 | 115,000,000 | 117,610,500 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.250 | 102.270 | 200,000,000 | 204,540,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.200 | 102.537 | 38,100,000 | 39,066,597 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 7,000,000,000 | 7,140,280,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.100 | 103.074 | 5,000,000,000 | 5,153,700,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 10,000,000 | 10,200,400 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 11,700,000 | 11,934,468 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.100 | 103.074 | 700,000,000 | 721,518,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 5,000,000,000 | 5,100,200,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 50,000,000 | 51,002,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 630,000,000 | 642,625,200 |

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| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 1,000,000,000 | 1,020,040,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.250 | 102.270 | 1,400,000,000 | 1,431,780,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 2,904,300,000 | 2,962,502,172 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.000 | 103.616 | 100,000,000 | 103,615,887 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 323,000,000 | 329,472,920 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 9,900,000 | 10,098,396 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 154,000,000 | 157,086,160 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.250 | 102.270 | 500,000,000 | 511,350,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 3,000,000,000 | 3,060,120,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 100,000,000 | 102,004,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 3,000,000,000 | 3,060,120,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 2,400,000 | 2,448,099 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 1,380,000,000 | 1,407,655,200 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 251,400,000 | 256,438,056 |
| 22-FEB | 16.000% 14-MAY-2037 | | 15.900 | 104.163 | 10,000,000 | 10,416,300 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 7,000,000,000 | 7,140,280,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.250 | 102.270 | 10,000,000 | 10,227,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.250 | 102.270 | 200,000,000 | 204,540,000 |
| 22-FEB | 16.000% 14-MAY-2037 | | 16.300 | 102.004 | 9,200,000,000 | 9,384,368,000 |
| 22-FEB | 17.750% 08-MAY-2042 | | 16.550 | 110.862 | 3,000,000 | 3,325,860 |
| 22-FEB | 14.000% 08-AUG-2024 | | 11.517 | 101.611 | 6,000,000,000 | 6,096,660,000 |
| 22-FEB | 15.000% 18-JUN-2043 | | 15.807 | 96.842 | 550,000,000 | 532,631,000 |
| 22-FEB | 15.000% 18-JUN-2043 | | 15.300 | 99.834 | 100,200,000 | 100,033,668 |
| 22-FEB | 15.000% 18-JUN-2043 | | 15.507 | 98.594 | 101,500,000 | 100,072,910 |
| 22-FEB | 15.000% 18-JUN-2043 | | 15.827 | 96.728 | 1,038,000,000 | 1,004,036,640 |
| 22-FEB | 15.000% 18-JUN-2043 | | 15.300 | 99.834 | 10,000,000 | 9,983,400 |
| 22-FEB | 15.000% 18-JUN-2043 | | 16.508 | 92.968 | 2,000,000,000 | 1,859,360,000 |

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| 22-FEB | 15.000% 18-JUN-2043 | | 16.300 | 94.086 | 200,000,000 | 188,172,000 |
| 22-FEB | 15.000% 18-JUN-2043 | | 14.794 | 102.990 | 194,200,000 | 200,006,580 |
| 22-FEB | 15.000% 18-JUN-2043 | | 16.400 | 93.544 | 86,000,000 | 80,447,840 |
| 22-FEB | 15.000% 18-JUN-2043 | | 15.859 | 96.544 | 40,000,000 | 38,617,600 |
| 22-FEB | 15.000% 18-JUN-2043 | | 15.859 | 96.544 | 16,300,000 | 15,736,672 |
| 22-FEB | 13.500% 09-JUL-2026 | | 14.750 | 99.077 | 13,200,000 | 13,078,164 |
| 22-FEB | 13.500% 09-JUL-2026 | | 13.150 | 102.217 | 342,500,000 | 350,093,225 |
| | | | TTLS | | 376,761,400,000 | 390,436,472,265 |