

Government Securities Daily Secondary Market Report for 26-February 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
26-FEB	0.000% 05-DEC-2024	12.799	12.979	90.972	30,000,000,000	27,291,600,000
26-FEB	0.000% 26-SEP-2024	12.400	12.718	93.252	30,000,000,000	27,975,600,000
26-FEB	0.000% 26-SEP-2024	12.353	12.669	93.276	30,000,000,000	27,982,800,000
26-FEB	0.000% 12-SEP-2024	12.303	12.646	93.714	30,000,000,000	28,114,200,000
26-FEB	0.000% 12-SEP-2024	12.301	12.644	93.715	30,000,000,000	28,114,500,000
26-FEB	0.000% 02-JAN-2025	12.481	12.593	90.388	7,800,000	7,050,264
26-FEB	0.000% 05-DEC-2024	12.323	12.489	91.279	30,000,000,000	27,383,700,000
26-FEB	0.000% 07-NOV-2024	12.168	12.388	92.165	30,000,000,000	27,649,500,000
26-FEB	0.000% 05-DEC-2024	11.997	12.155	91.490	9,000,000,000	8,234,100,000
26-FEB	0.000% 13-FEB-2025	11.500	11.521	89.991	73,400,000	66,053,394
26-FEB	0.000% 05-DEC-2024	11.078	11.213	92.090	200,000	184,180
26-FEB	0.000% 21-NOV-2024	11.000	11.157	92.501	10,000,000,000	9,250,100,000
26-FEB	0.000% 06-JUN-2024	10.468	10.870	97.185	8,000,000,000	7,774,800,000
26-FEB	14.125% 13-JAN-2028		14.654	99.943	15,000,000	14,991,450
26-FEB	16.000% 14-MAY-2037		16.333	102.004	254,200,000	259,294,168
26-FEB	14.125% 13-JAN-2028		14.500	100.386	200,000,000	200,772,000
26-FEB	16.000% 14-MAY-2037		15.500	106.574	3,500,000,000	3,730,090,000
26-FEB	16.000% 14-MAY-2037		15.500	106.574	2,600,000,000	2,770,924,000
26-FEB	16.000% 14-MAY-2037		15.122	108.760	46,000,000	50,029,600
26-FEB	16.000% 14-MAY-2037		15.523	106.443	200,000,000	212,886,000
26-FEB	14.375% 03-FEB-2033		15.650	94.381	200,000,000	188,762,000
26-FEB	13.500% 09-JUL-2026		12.900	102.861	50,000,000	51,430,500
26-FEB	16.000% 14-MAY-2037		16.300	102.180	1,200,000,000	1,226,160,000
26-FEB	17.000% 16-JAN-2025		12.704	105.300	60,000,000,000	63,180,000,000

26-FEB	15.000% 18-JUN-2043		16.000	95.908	78,200,000	75,000,056
26-FEB	15.000% 18-JUN-2043		15.100	101.222	100,000,000	101,222,000
26-FEB	14.000% 01-AUG-2024		11.845	101.819	40,000,000,000	40,727,600,000
26-FEB	16.000% 14-MAY-2037		16.333	102.004	201,000,000	205,028,040
26-FEB	16.000% 14-MAY-2037		16.300	102.180	1,100,000,000	1,123,980,000
26-FEB	15.000% 18-JUN-2043		16.000	95.908	2,606,700,000	2,500,033,836
26-FEB	15.000% 18-JUN-2043		15.984	96.000	300,000,000	288,000,000
26-FEB	16.000% 14-MAY-2037		15.800	104.889	238,400,000	250,055,376
26-FEB	14.375% 03-FEB-2033		15.550	94.835	79,100,000	75,014,485
26-FEB	15.000% 18-JUN-2043		15.500	98.796	40,500,000	40,012,380
26-FEB	16.000% 14-MAY-2037		15.500	106.574	6,600,000,000	7,033,884,000
26-FEB	14.125% 13-JAN-2028		14.039	101.726	26,100,000	26,550,486
26-FEB	13.500% 09-JUL-2026		12.500	103.668	14,500,000	15,031,860
26-FEB	16.000% 14-MAY-2037		15.520	106.460	2,300,000,000	2,448,580,000
26-FEB	16.000% 14-MAY-2037		15.520	106.460	3,800,000,000	4,045,480,000
26-FEB	16.000% 14-MAY-2037		15.900	104.338	490,000,000	511,256,200
26-FEB	16.000% 14-MAY-2037		16.300	102.180	191,300,000	195,470,340
26-FEB	14.375% 03-FEB-2033		15.000	97.392	100,000,000	97,392,000
26-FEB	14.375% 03-FEB-2033		15.016	97.314	3,000,000	2,919,420
26-FEB	15.000% 18-JUN-2043		15.954	96.170	50,000,000	48,085,000
26-FEB	14.125% 13-JAN-2028		16.300	95.374	100,000,000	95,374,000
26-FEB	14.000% 08-AUG-2024		11.607	101.697	50,000,000,000	50,848,500,000
26-FEB	15.000% 18-JUN-2043		15.500	98.796	2,500,000	2,469,900
26-FEB	17.500% 01-NOV-2040		16.750	108.654	30,000,000	32,596,200
26-FEB	14.125% 13-JAN-2028		14.654	99.943	380,000,000	379,783,400
26-FEB	14.125% 13-JAN-2028		14.199	101.257	35,000,000	35,439,900
26-FEB	16.000% 14-MAY-2037		16.333	102.004	100,000,000	102,004,000
26-FEB	15.000% 18-JUN-2043		15.500	98.796	101,300,000	100,080,348

26-FEB	15.000% 18-JUN-2043		15.953	96.170	75,000,000	72,127,500
26-FEB	17.000% 16-JAN-2025		12.697	105.305	60,000,000,000	63,183,000,000
26-FEB	14.375% 03-FEB-2033		14.650	99.071	1,000,000	990,710
26-FEB	15.000% 18-JUN-2043		15.500	98.796	40,500,000	40,012,380
26-FEB	14.375% 03-FEB-2033		14.500	99.804	1,500,000	1,497,060
26-FEB	18.500% 14-AUG-2042		16.600	119.572	500,000,000	597,860,000
26-FEB	15.000% 18-JUN-2043		15.901	96.466	342,100,000	330,010,186
26-FEB	16.625% 27-AUG-2026		14.400	112.720	5,000,000,000	5,636,000,000
26-FEB	14.000% 01-AUG-2024		11.847	101.818	50,000,000,000	50,909,000,000
26-FEB	15.000% 20-MAY-2032		16.810	95.624	5,500,000	5,259,320
			TTLS		530,379,800,000	523,912,127,939