

Government Securities Daily Secondary Market Report for 27-February 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
27-FEB	0.000% 30-JAN-2025	13.000	13.061	89.255	50,000,000	44,627,500
27-FEB	0.000% 30-JAN-2025	12.700	12.758	89.477	66,000,000	59,054,820
27-FEB	0.000% 10-OCT-2024	12.452	12.744	92.842	22,000,000,000	20,425,240,000
27-FEB	0.000% 26-SEP-2024	12.401	12.722	93.281	30,000,000,000	27,984,300,000
27-FEB	0.000% 12-SEP-2024	12.302	12.647	93.744	30,000,000,000	28,123,200,000
27-FEB	0.000% 24-OCT-2024	12.077	12.324	92.643	40,000,000,000	37,057,200,000
27-FEB	0.000% 21-NOV-2024	12.030	12.219	91.884	300,000,000	275,652,000
27-FEB	0.000% 02-JAN-2025	12.000	12.105	90.751	27,600,000	25,047,276
27-FEB	0.000% 01-AUG-2024	11.230	11.593	95.420	30,000,000,000	28,626,000,000
27-FEB	0.000% 18-JUL-2024	10.880	11.245	95.939	40,000,000,000	38,375,600,000
27-FEB	0.000% 23-MAY-2024	10.000	10.389	97.698	52,200,000	50,998,356
27-FEB	0.000% 02-JAN-2025	10.300	10.378	91.956	271,900,000	250,028,364
27-FEB	17.000% 03-APR-2031		16.818	107.119	3,000,000	3,213,570
27-FEB	16.000% 14-MAY-2037		15.605	106.024	500,000,000	530,120,000
27-FEB	16.000% 14-MAY-2037		16.250	102.490	5,000,000,000	5,124,500,000
27-FEB	16.000% 06-MAY-2027		15.000	107.235	5,000,000,000	5,361,750,000
27-FEB	16.375% 04-MAR-2032		14.300	117.178	8,600,000	10,077,308
27-FEB	16.000% 14-NOV-2030		17.000	100.216	30,000,000	30,064,800
27-FEB	16.000% 06-MAY-2027		14.700	107.992	8,000,000	8,639,360
27-FEB	15.000% 18-JUN-2043		15.300	100.036	5,000,000	5,001,800
27-FEB	13.500% 09-JUL-2026		14.001	100.719	250,300,000	252,099,657
27-FEB	17.000% 16-JAN-2025		12.706	105.333	60,000,000,000	63,199,800,000
27-FEB	17.500% 01-NOV-2040		15.862	114.056	110,000,000	125,461,600
27-FEB	16.000% 14-MAY-2037		16.007	103.800	130,000,000	134,940,000
27-FEB	15.000% 18-JUN-2043		15.300	100.036	3,200,000,000	3,201,152,000

27-FEB	16.000% 14-MAY-2037		15.950	104.108	110,000,000	114,518,800
27-FEB	15.000% 18-JUN-2043		15.954	96.211	260,000,000	250,148,600
27-FEB	19.500% 18-DEC-2025		13.450	113.026	126,100,000	142,525,786
27-FEB	15.000% 18-JUN-2043		15.100	101.262	98,800,000	100,046,856
27-FEB	15.000% 18-JUN-2043		16.400	93.747	2,000,000,000	1,874,940,000
27-FEB	15.000% 18-JUN-2043		16.400	93.747	5,000,000,000	4,687,350,000
27-FEB	15.000% 18-JUN-2043		15.954	96.211	362,000,000	348,283,820
27-FEB	15.000% 18-JUN-2043		15.954	96.211	108,000,000	103,907,880
27-FEB	16.000% 14-MAY-2037		16.333	102.048	4,409,900,000	4,500,214,752
27-FEB	16.000% 14-MAY-2037		15.403	107.172	800,000,000	857,376,000
27-FEB	17.500% 01-NOV-2040		16.600	109.574	10,500,000	11,505,270
27-FEB	15.000% 18-JUN-2043		16.087	95.463	3,171,000,000	3,027,131,730
27-FEB	16.000% 06-MAY-2027		15.000	107.235	5,000,000,000	5,361,750,000
27-FEB	16.000% 14-MAY-2037		16.240	102.543	5,000,000,000	5,127,150,000
27-FEB	14.000% 01-AUG-2024		11.848	101.850	50,000,000,000	50,925,000,000
27-FEB	15.000% 18-JUN-2043		16.400	93.747	120,000,000	112,496,400
27-FEB	16.000% 14-MAY-2037		16.295	102.250	800,000,000	818,000,000
27-FEB	15.000% 18-JUN-2043		16.403	93.731	2,000,000,000	1,874,620,000
27-FEB	15.000% 18-JUN-2043		16.745	91.921	2,000,000,000	1,838,420,000
27-FEB	15.000% 18-JUN-2043		15.550	98.541	253,800,000	250,097,058
27-FEB	15.000% 18-JUN-2043		16.460	93.425	5,000,000,000	4,671,250,000
27-FEB	15.000% 18-JUN-2043		15.954	96.211	500,000,000	481,055,000
27-FEB	16.000% 14-MAY-2037		15.750	105.211	80,000,000	84,168,800
27-FEB	16.000% 14-MAY-2037		16.342	102.004	70,000,000	71,402,800
27-FEB	17.750% 08-MAY-2042		17.700	104.516	2,700,000	2,821,932
27-FEB	14.000% 29-MAY-2025		13.100	104.379	100,000,000	104,379,000
27-FEB	14.000% 08-AUG-2024		11.605	101.729	50,000,000,000	50,864,500,000
27-FEB	16.375% 04-MAR-2032		15.010	113.699	1,900,000	2,160,281

27-FEB	15.000% 18-JUN-2043		16.400	93.747	2,700,000,000	2,531,169,000
27-FEB	15.000% 18-JUN-2043		16.400	93.747	5,000,000,000	4,687,350,000
27-FEB	16.000% 14-MAY-2037		16.000	103.835	2,000,000	2,076,700
27-FEB	16.000% 14-MAY-2037		16.308	102.180	97,900,000	100,034,220
27-FEB	15.000% 18-JUN-2043		16.450	93.478	5,000,000,000	4,673,900,000
27-FEB	16.000% 14-MAY-2037		15.908	104.338	490,000,000	511,256,200
27-FEB	16.000% 14-MAY-2037		15.400	107.189	800,000,000	857,512,000
			TTLS		418,487,200,000	411,254,287,296