

## Government Securities Daily Secondary Market Report for 29-February 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
29-FEB	0.000% 30-JAN-2025	14.354	14.432	88.329	3,000,000	2,649,870
29-FEB	0.000% 15-AUG-2024	13.001	13.458	94.354	12,000,000	11,322,480
29-FEB	0.000% 27-FEB-2025	13.249	13.252	88.329	57,000,000	50,347,530
29-FEB	0.000% 27-FEB-2025	13.249	13.252	88.329	140,000,000	123,660,600
29-FEB	0.000% 27-FEB-2025	13.249	13.252	88.329	7,480,000,000	6,607,009,200
29-FEB	0.000% 27-FEB-2025	13.249	13.252	88.329	40,000,000	35,331,600
29-FEB	0.000% 27-FEB-2025	13.249	13.252	88.329	57,000,000	50,347,530
29-FEB	0.000% 27-FEB-2025	13.249	13.252	88.329	3,000,000,000	2,649,870,000
29-FEB	0.000% 27-FEB-2025	13.249	13.252	88.329	3,000,000,000	2,649,870,000
29-FEB	0.000% 27-FEB-2025	13.249	13.252	88.329	16,940,000,000	14,962,932,600
29-FEB	0.000% 27-FEB-2025	13.249	13.252	88.329	570,000,000	503,475,300
29-FEB	0.000% 27-FEB-2025	13.249	13.252	88.329	8,903,700,000	7,864,549,173
29-FEB	0.000% 27-FEB-2025	13.249	13.252	88.329	491,000,000	433,695,390
29-FEB	0.000% 27-FEB-2025	13.249	13.252	88.329	2,170,000,000	1,916,739,300
29-FEB	0.000% 27-FEB-2025	13.249	13.252	88.329	6,000,000,000	5,299,740,000
29-FEB	0.000% 27-FEB-2025	13.249	13.252	88.329	1,000,000,000	883,290,000
29-FEB	0.000% 27-FEB-2025	13.249	13.252	88.329	401,700,000	354,817,593
29-FEB	0.000% 27-FEB-2025	13.249	13.252	88.329	800,000	706,632
29-FEB	0.000% 27-FEB-2025	13.249	13.252	88.329	10,000,000	8,832,900
29-FEB	0.000% 27-FEB-2025	13.249	13.252	88.329	8,800,000	7,772,952
29-FEB	0.000% 27-FEB-2025	13.151	13.153	88.406	3,000,000,000	2,652,180,000
29-FEB	0.000% 27-FEB-2025	12.800	12.802	88.680	40,000,000	35,472,000
29-FEB	0.000% 10-OCT-2024	12.450	12.746	92.902	30,000,000,000	27,870,600,000
29-FEB	0.000% 26-SEP-2024	12.350	12.672	93.366	30,000,000,000	28,009,800,000

29-FEB	0.000% 24-OCT-2024	12.259	12.518	92.598	40,000,000,000	37,039,200,000
29-FEB	0.000% 12-SEP-2024	12.020	12.353	93.937	30,000,000,000	28,181,100,000
29-FEB	0.000% 05-DEC-2024	12.001	12.165	91.570	9,000,000,000	8,241,300,000
29-FEB	0.000% 01-AUG-2024	11.181	11.545	95.495	30,000,000,000	28,648,500,000
29-FEB	0.000% 18-JUL-2024	10.821	11.185	96.015	40,000,000,000	38,406,000,000
29-FEB	0.000% 05-DEC-2024	11.039	11.178	92.193	1,000,000	921,930
29-FEB	0.000% 21-NOV-2024	10.999	11.161	92.579	10,000,000,000	9,257,900,000
29-FEB	0.000% 30-MAY-2024	9.002	9.310	97.805	275,000,000	268,963,750
29-FEB	0.000% 28-MAR-2024	5.498	5.640	99.580	1,500,000,000	1,493,700,000
29-FEB	13.500% 09-JUL-2026		13.501	101.774	98,300,000	100,043,842
29-FEB	16.000% 14-MAY-2037		16.040	103.706	900,000,000	933,354,000
29-FEB	15.000% 18-JUN-2043		16.260	94.588	1,000,000,000	945,880,000
29-FEB	14.250% 22-JUN-2034		16.500	91.140	19,800,000	18,045,720
29-FEB	15.000% 18-JUN-2043		16.100	95.471	21,500,000	20,526,265
29-FEB	15.000% 18-JUN-2043		16.750	91.976	50,000,000,000	45,988,000,000
29-FEB	15.000% 18-JUN-2043		16.100	95.471	1,000,000,000	954,710,000
29-FEB	16.000% 14-MAY-2037		16.358	102.004	225,000,000	229,509,000
29-FEB	14.125% 13-JAN-2028		14.600	100.214	2,500,000,000	2,505,350,000
29-FEB	16.000% 14-MAY-2037		16.250	102.578	40,000,000	41,031,200
29-FEB	15.000% 18-JUN-2043		15.742	97.500	100,000,000	97,500,000
29-FEB	17.000% 03-APR-2031		16.558	108.285	24,000,000	25,988,400
29-FEB	15.000% 18-JUN-2043		16.150	95.193	1,000,000,000	951,930,000
29-FEB	16.000% 14-MAY-2037		16.250	102.578	250,000,000	256,445,000
29-FEB	16.000% 14-MAY-2037		16.250	102.578	410,000,000	420,569,800
29-FEB	14.000% 29-MAY-2025		13.050	104.509	1,430,000,000	1,494,478,700
29-FEB	16.000% 14-MAY-2037		16.250	102.578	30,000,000	30,773,400
29-FEB	14.375% 03-FEB-2033		15.000	97.507	20,600,000	20,086,442

29-FEB	15.000% 18-JUN-2043		16.100	95.471	1,000,000,000	954,710,000
29-FEB	15.000% 18-JUN-2043		16.000	96.030	5,300,000	5,089,590
29-FEB	16.000% 14-MAY-2037		15.700	105.577	200,000,000	211,154,689
29-FEB	15.000% 18-JUN-2043		16.450	93.559	12,000,000,000	11,227,080,000
29-FEB	15.000% 18-JUN-2043		15.812	97.098	150,000,000	145,647,000
29-FEB	16.625% 27-AUG-2026		14.560	104.202	48,000,000	50,016,960
29-FEB	16.000% 14-MAY-2037		16.040	103.706	500,000,000	518,530,000
29-FEB	15.000% 18-JUN-2043		15.000	101.966	3,900,000	3,976,674
29-FEB	14.000% 08-AUG-2024		11.512	101.832	100,000,000,000	101,832,000,000
29-FEB	16.000% 14-MAY-2037		16.250	102.578	85,000,000	87,191,300
29-FEB	14.125% 13-JAN-2028		13.700	102.837	100,000,000	102,837,000
29-FEB	15.000% 18-JUN-2043		15.805	97.139	100,000,000	97,139,000
29-FEB	15.000% 18-JUN-2043		15.481	99.030	350,000,000	346,605,000
29-FEB	14.250% 23-AUG-2029		15.290	96.223	8,834,300,000	8,500,628,489
29-FEB	15.000% 18-JUN-2043		16.250	94.643	1,000,000,000	946,430,000
29-FEB	15.000% 18-JUN-2043		15.507	98.877	738,300,000	730,008,891
29-FEB	16.000% 14-MAY-2037		16.250	102.578	120,000,000	123,093,600
29-FEB	16.000% 14-MAY-2037		16.250	102.578	200,000,000	205,156,000
29-FEB	16.000% 14-MAY-2037		16.040	103.706	400,000,000	414,824,000
29-FEB	16.000% 14-MAY-2037		16.250	102.578	15,000,000	15,386,700
29-FEB	16.000% 14-MAY-2037		16.250	102.578	310,000,000	317,991,800
29-FEB	16.000% 14-MAY-2037		16.040	103.706	500,000,000	518,530,000
29-FEB	16.000% 14-MAY-2037		16.300	102.312	83,100,000	85,021,272
29-FEB	15.000% 18-JUN-2043		16.300		2,000,000,000	1,887,400,000
29-FEB	14.375% 03-FEB-2033		16.700	89.918	19,000,000	17,084,420
29-FEB	16.000% 14-MAY-2037		16.200	102.844	43,800,000	45,045,672

29-FEB	14.375% 03-FEB-2033		15.300	96.102	4,700,000	4,516,794
29-FEB	15.000% 18-JUN-2043		15.805	97.139	50,000,000	48,569,500
29-FEB	14.125% 13-JAN-2028		14.550	100.358	7,600,000,000	7,627,208,000
29-FEB	15.000% 18-JUN-2043		15.300	100.117	23,000,000	23,026,910
29-FEB	15.000% 18-JUN-2043		16.400	93.828	8,600,000	8,069,208
29-FEB	14.375% 03-FEB-2033		14.492	99.957	20,000,000	19,991,400
29-FEB	16.000% 14-MAY-2037		16.040	103.706	100,000,000	103,706,000
29-FEB	16.000% 14-MAY-2037		16.040	103.706	400,000,000	414,824,000
29-FEB	16.000% 14-MAY-2037		16.250	102.578	30,000,000	30,773,400
29-FEB	18.500% 14-AUG-2042		16.600	119.729	1,500,000,000	1,795,936,350
29-FEB	17.500% 01-NOV-2040		17.231	106.087	10,000,000	10,608,700
29-FEB	16.000% 14-MAY-2037		17.302	97.229	11,000,000	10,695,190
29-FEB	15.000% 18-JUN-2043		15.614	98.247	508,900,000	499,978,983
29-FEB	15.000% 18-JUN-2043		16.750	91.976	60,000,000,000	55,185,600,000
29-FEB	15.000% 18-JUN-2043		15.000	101.966	98,100,000	100,028,646
29-FEB	17.750% 08-MAY-2042		16.750	110.001	70,000,000	77,000,999
29-FEB	16.000% 14-MAY-2037		16.040	103.706	2,200,000,000	2,281,532,000
29-FEB	16.000% 14-MAY-2037		16.040	103.706	880,000,000	912,612,800
29-FEB	13.500% 09-JUL-2026		12.500	103.772	17,300,000	17,952,556
29-FEB	17.000% 03-APR-2031		15.700	111.937	85,000,000	95,146,043
29-FEB	16.000% 14-MAY-2037		16.250	102.578	200,000,000	205,156,000
29-FEB	16.000% 14-MAY-2037		16.250	102.578	40,000,000	41,031,200
29-FEB	15.000% 18-JUN-2043		15.854	96.855	2,060,000,000	1,995,213,000
29-FEB	15.000% 18-JUN-2043		15.805	97.139	185,000,000	179,707,150
29-FEB	16.000% 14-MAY-2037		16.040	103.706	870,000,000	902,242,200

29-FEB	15.000% 18-JUN-2043		15.500	98.918	16,200,000	16,024,716
29-FEB	16.250% 08-NOV-2035		15.489	108.359	2,800,000	3,034,052
29-FEB	15.000% 18-JUN-2043		15.144	97.500	102,000,000	99,450,000
29-FEB	16.000% 14-MAY-2037		15.747	102.578	270,000,000	276,960,600
29-FEB	16.000% 14-MAY-2037		16.043	103.706	250,000,000	259,265,000
29-FEB	16.000% 14-MAY-2037		16.358	103.700	7,000,000,000	7,259,000,000
29-FEB	13.500% 09-JUL-2026		16.350	100.794	96,800,000	97,568,592
29-FEB	15.000% 18-JUN-2043		16.345	95.527	2,100,000	2,006,067
29-FEB	15.000% 18-JUN-2043		16.157	97.085	10,400,000	10,096,840
29-FEB	14.375% 03-FEB-2033		15.052	97.745	20,000,000	19,549,000
29-FEB	14.375% 03-FEB-2033		15.253	98.703	50,000,000	49,351,500
29-FEB	15.000% 18-JUN-2043		16.048	97.167	20,000,000	19,433,400
29-FEB	14.375% 03-FEB-2033		16.398	97.547	40,000,000	39,018,800
29-FEB	16.000% 14-MAY-2037		16.350	102.338	7,000,000,000	7,163,660,000
			<b>TTLS</b>		<b>553,827,800,000</b>	<b>526,850,943,752</b>