

Government Securities Daily Secondary Market Report for 01-MARCH 2024

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY (%p. a)	YTM (%p. a)	PRICE/100	AMOUNT	AMOUNT (COST)
01-MAR	0.000% 27-FEB-2025	13.286	13.291	88.329	300,000,000	264,987,000
01-MAR	0.000% 27-FEB-2025	13.286	13.291	88.329	289,000,000	255,270,810
01-MAR	0.000% 27-FEB-2025	13.286	13.291	88.329	305,000,000	269,403,450
01-MAR	0.000% 27-FEB-2025	13.137	13.141	88.445	2,000,000,000	1,768,900,000
01-MAR	0.000% 27-FEB-2025	13.001	13.005	88.551	622,000,000	550,787,220
01-MAR	0.000% 05-DEC-2024	11.999	12.165	91.599	9,000,000,000	8,243,910,000
01-MAR	0.000% 25-APR-2024	11.498	12.074	98.297	24,200,000	23,787,874
01-MAR	0.000% 27-FEB-2025	12.000	12.004	89.338	78,400,000	70,040,992
01-MAR	0.000% 27-FEB-2025	12.000	12.004	89.338	335,900,000	300,086,342
01-MAR	0.000% 29-AUG-2024	11.001	11.306	94.827	300,000,000	284,481,000
01-MAR	0.000% 21-NOV-2024	10.994	11.157	92.608	10,000,000,000	9,260,800,000
01-MAR	0.000% 29-AUG-2024	10.500	10.778	95.051	221,000,000	210,062,710
01-MAR	0.000% 29-AUG-2024	10.500	10.778	95.051	210,500,000	200,082,355
01-MAR	0.000% 28-MAR-2024	9.585	10.022	99.296	800,000,000	794,368,000
01-MAR	0.000% 28-MAR-2024	9.585	10.022	99.296	82,000,000	81,422,720
01-MAR	0.000% 30-MAY-2024	9.000	9.310	97.829	10,000,000,000	9,782,900,000
01-MAR	0.000% 20-JUN-2024	9.000	9.285	97.336	154,200,000	150,092,112
01-MAR	0.000% 20-JUN-2024	8.000	8.225	97.625	11,300,000	11,031,625
01-MAR	0.000% 20-JUN-2024	8.000	8.225	97.625	97,400,000	95,086,750
01-MAR	0.000% 20-JUN-2024	8.000	8.225	97.625	11,300,000	11,031,625
01-MAR	15.000% 18-JUN-2043		16.000	96.071	600,000,000	576,426,000
01-MAR	15.000% 18-JUN-2043		16.003	96.054	1,238,000,000	1,189,148,520
01-MAR	15.000% 18-JUN-2043		15.409	99.500	100,000,000	99,500,000
01-MAR	15.000% 18-JUN-2043		15.392	99.605	100,000,000	99,605,000
01-MAR	15.000% 18-JUN-2043		15.493	99.000	57,500,000	56,925,000

01-MAR	15.000% 18-JUN-2043		15.307	100.117	20,000,000	20,023,400
01-MAR	15.000% 18-JUN-2043		16.000	96.071	1,000,000,000	960,710,000
01-MAR	15.000% 18-JUN-2043		15.862	96.855	100,000,000	96,855,000
01-MAR	15.000% 18-JUN-2043		15.292	100.207	75,000,000	75,155,250
01-MAR	15.000% 18-JUN-2043		16.050	95.790	1,000,000,000	957,900,000
01-MAR	15.000% 18-JUN-2043		16.000	96.071	1,000,000,000	960,710,000
01-MAR	15.000% 18-JUN-2043		16.020	95.958	793,800,000	761,714,604
01-MAR	15.000% 18-JUN-2043		15.900	96.636	1,000,000,000	966,360,000
01-MAR	15.000% 18-JUN-2043		16.000	96.071	1,000,000,000	960,710,000
01-MAR	15.000% 18-JUN-2043		16.000	96.071	1,238,000,000	1,189,358,980
01-MAR	15.000% 18-JUN-2043		15.307	100.117	3,000,000	3,003,510
01-MAR	15.000% 18-JUN-2043		15.812	97.139	74,000,000	71,882,860
01-MAR	15.000% 18-JUN-2043		16.000	96.071	300,000,000	288,213,000
01-MAR	15.000% 18-JUN-2043		16.020	95.958	706,200,000	677,655,396
01-MAR	15.000% 18-JUN-2043		16.497	93.349	1,238,000,000	1,155,660,620
01-MAR	15.000% 18-JUN-2043		16.100	95.511	2,000,000,000	1,910,220,000
01-MAR	18.500% 14-AUG-2042		17.000	117.326	2,400,000	2,815,824
01-MAR	18.500% 14-AUG-2042		16.400	121.047	5,000,000,000	6,052,350,000
01-MAR	18.500% 14-AUG-2042		16.670	119.345	5,000,000,000	5,967,250,000
01-MAR	18.500% 14-AUG-2042		16.670	119.345	2,100,000,000	2,506,245,000
01-MAR	18.500% 14-AUG-2042		16.410	120.983	2,400,000,000	2,903,592,000
01-MAR	18.500% 14-AUG-2042		16.670	119.345	5,000,000,000	5,967,250,000
01-MAR	18.500% 14-AUG-2042		16.400	121.047	2,100,000,000	2,541,987,000
01-MAR	18.500% 14-AUG-2042		15.800	124.999	4,000,000	4,999,978
01-MAR	18.500% 14-AUG-2042		16.680	119.283	12,100,000,000	14,433,243,000
01-MAR	13.500% 09-JUL-2026		14.000	100.832	17,300,000	17,443,936
01-MAR	14.250% 23-AUG-2029		14.650	98.563	600,000,000	591,378,000
01-MAR	14.250% 23-AUG-2029		14.670	98.490	3,200,000,000	3,151,680,000

01-MAR	14.250% 23-AUG-2029		14.660	98.526	900,000,000	886,734,000
01-MAR	14.250% 23-AUG-2029		14.650	98.563	3,900,000,000	3,843,957,000
01-MAR	14.250% 23-AUG-2029		14.650	98.563	900,000,000	887,067,000
01-MAR	14.250% 23-AUG-2029		14.650	98.563	2,000,000,000	1,971,260,000
01-MAR	14.250% 23-AUG-2029		14.670	98.490	3,300,000,000	3,250,170,000
01-MAR	14.250% 23-AUG-2029		14.650	98.563	6,800,000,000	6,702,284,000
01-MAR	19.500% 18-DEC-2025		13.250	113.480	2,400,000,000	2,723,520,000
01-MAR	14.125% 13-JAN-2028		14.550	100.397	1,000,000,000	1,003,970,000
01-MAR	14.125% 13-JAN-2028		14.507	100.520	5,900,000,000	5,930,680,000
01-MAR	14.125% 13-JAN-2028		14.600	100.253	700,000,000	701,771,000
01-MAR	14.125% 13-JAN-2028		14.709	99.943	158,500,000	158,409,655
01-MAR	14.125% 13-JAN-2028		14.520	100.483	5,000,000,000	5,024,150,000
01-MAR	14.125% 13-JAN-2028		13.910	102.255	4,000,000,000	4,090,200,000
01-MAR	14.125% 13-JAN-2028		13.900	102.284	9,000,000,000	9,205,560,000
01-MAR	14.125% 13-JAN-2028		14.550	100.397	3,000,000,000	3,011,910,000
01-MAR	14.125% 13-JAN-2028		13.910	102.255	4,900,000,000	5,010,495,000
01-MAR	14.125% 13-JAN-2028		13.512	103.432	96,700,000	100,018,744
01-MAR	14.125% 13-JAN-2028		14.540	100.425	3,000,000,000	3,012,750,000
01-MAR	16.625% 27-AUG-2026		12.500	108.665	55,300,000	60,091,745
01-MAR	14.375% 03-FEB-2033		15.500	95.220	70,000,000	66,654,000
01-MAR	14.375% 03-FEB-2033		15.250	96.373	60,000,000	57,824,000
01-MAR	14.375% 03-FEB-2033		14.500	99.957	3,700,000	3,698,409
01-MAR	14.375% 03-FEB-2033		17.011	88.663	20,000,000	17,732,600
01-MAR	14.375% 03-FEB-2033		15.050	97.312	30,000,000	29,193,600
01-MAR	14.375% 03-FEB-2033		15.050	97.312	210,000,000	204,355,200
01-MAR	14.375% 03-FEB-2033		15.000	97.547	70,000,000	68,282,900
01-MAR	14.375% 03-FEB-2033		14.500	99.957	4,200,000	4,198,194

01-MAR	16.375% 04-MAR-2032		15.800	110.149	5,000,000,000	5,507,450,000
01-MAR	17.500% 01-NOV-2040		16.810	108.501	39,000,000	42,315,390
01-MAR	17.500% 01-NOV-2040		16.410	110.841	4,000,000,000	4,433,640,000
01-MAR	17.500% 01-NOV-2040		16.400	110.901	4,000,000,000	4,436,040,000
01-MAR	14.000% 29-MAY-2025		12.908	104.707	25,000,000,000	26,176,750,000
01-MAR	15.000% 20-MAY-2032		16.350	97.720	5,000,000,000	4,886,000,000
01-MAR	15.000% 20-MAY-2032		15.600	100.989	5,000,000,000	5,049,450,000
01-MAR	15.000% 20-MAY-2032		16.340	97.762	5,000,000,000	4,888,100,000
01-MAR	16.000% 14-MAY-2037		15.758	105.299	50,000,000	52,649,500
01-MAR	16.000% 14-MAY-2037		15.838	104.857	2,000,000,000	2,097,140,000
01-MAR	16.000% 14-MAY-2037		16.000	103.967	3,000,000,000	3,119,010,000
01-MAR	16.000% 14-MAY-2037		16.500	102.888	2,750,000,000	2,829,420,000
01-MAR	16.000% 14-MAY-2037		16.010	111.621	12,000,000	13,394,520
01-MAR	16.000% 14-MAY-2037		16.008		10,000,000,000	10,445,900,000
01-MAR	16.000% 14-MAY-2037		15.812	102.356	2,750,000,000	2,814,790,000
01-MAR	16.000% 14-MAY-2037		16.750	105.888	28,000,000	29,648,640
01-MAR	16.000% 14-MAY-2037		15.292	104.459	10,000,000,000	10,445,900,000
01-MAR	16.000% 14-MAY-2037		16.040	103.967	12,000,000	12,476,040
01-MAR	16.000% 14-MAY-2037		16.500	104.459	10,000,000,000	10,445,900,000
01-MAR	16.000% 14-MAY-2037		15.500	102.409	10,000,000,000	10,240,900,000
01-MAR	16.000% 14-MAY-2037		16.000	102.888	3,000,000,000	3,086,640,000
01-MAR	16.000% 14-MAY-2037		16.406	102.356	50,000,000	51,178,000
01-MAR	16.000% 14-MAY-2037		16.358	102.409	10,000,000,000	10,240,900,000
01-MAR	16.000% 14-MAY-2037		16.358	102.409	10,000,000,000	10,240,900,000
01-MAR	16.000% 14-MAY-2037		16.358	102.904	2,750,000,000	2,829,860,000
01-MAR	16.000% 14-MAY-2037		12.637	101.305	50,000,000	50,652,500
01-MAR	16.000% 14-MAY-2037		16.062	103.913	3,000,000,000	3,117,390,000
01-MAR	16.000% 14-MAY-2037		15.152	103.923	600,000,000	623,538,000
01-MAR	15.000% 18-JUN-2043		15.812	97.139	11,000,000	10,685,290

01-MAR	15.000% 18-JUN-2043		16.750	92.017	1,000,000	920,168
01-MAR	15.000% 18-JUN-2043		15.292	100.207	100,000,000	100,207,000
01-MAR	15.000% 18-JUN-2043		16.040	95.846	1,000,000,000	958,460,000
01-MAR	15.000% 18-JUN-2043		16.500	93.333	1,238,000,000	1,155,462,540
01-MAR	15.000% 18-JUN-2043		15.500	98.958	505,900,000	500,628,522
01-MAR	15.000% 18-JUN-2043		16.000	96.071	600,000,000	576,426,000
			TTLS		280,034,700,000	289,384,163,620