

## Government Securities Daily Secondary Market Report for 04-MARCH 2024

| VALUE DATE | SECURITY COUPON/<br>MAT DATE | MMY (%p. a) | YTM (%p.<br>a) | PRICE/100 | AMOUNT         | AMOUNT (COST)  |
|------------|------------------------------|-------------|----------------|-----------|----------------|----------------|
| 04-MAR     | 0.000% 27-FEB-2025           | 13.199      | 13.211         | 88.481    | 10,950,000,000 | 9,688,669,500  |
| 04-MAR     | 0.000% 27-FEB-2025           | 13.199      | 13.211         | 88.481    | 1,350,000,000  | 1,194,493,500  |
| 04-MAR     | 0.000% 27-FEB-2025           | 13.100      | 13.111         | 88.558    | 6,000,000,000  | 5,313,480,000  |
| 04-MAR     | 0.000% 19-DEC-2024           | 12.800      | 12.964         | 90.769    | 3,000,000,000  | 2,723,070,000  |
| 04-MAR     | 0.000% 07-NOV-2024           | 12.650      | 12.903         | 92.085    | 30,000,000,000 | 27,625,500,000 |
| 04-MAR     | 0.000% 27-FEB-2025           | 12.799      | 12.810         | 88.791    | 600,000,000    | 532,746,000    |
| 04-MAR     | 0.000% 27-FEB-2025           | 12.799      | 12.810         | 88.791    | 5,400,000,000  | 4,794,714,000  |
| 04-MAR     | 0.000% 10-OCT-2024           | 12.451      | 12.757         | 93.019    | 30,000,000,000 | 27,905,700,000 |
| 04-MAR     | 0.000% 26-SEP-2024           | 12.350      | 12.681         | 93.484    | 30,000,000,000 | 28,045,200,000 |
| 04-MAR     | 0.000% 12-SEP-2024           | 12.251      | 12.605         | 93.946    | 5,044,800,000  | 4,739,387,808  |
| 04-MAR     | 0.000% 24-OCT-2024           | 12.247      | 12.513         | 92.720    | 40,000,000,000 | 37,088,000,000 |
| 04-MAR     | 0.000% 12-SEP-2024           | 12.003      | 12.344         | 94.061    | 30,000,000,000 | 28,218,300,000 |
| 04-MAR     | 0.000% 05-DEC-2024           | 12.000      | 12.172         | 91.681    | 9,000,000,000  | 8,251,290,000  |
| 04-MAR     | 0.000% 14-MAR-2024           | 11.500      | 12.167         | 99.686    | 65,000,000     | 64,795,849     |
| 04-MAR     | 0.000% 01-AUG-2024           | 11.144      | 11.512         | 95.621    | 30,000,000,000 | 28,686,300,000 |
| 04-MAR     | 0.000% 21-NOV-2024           | 11.000      | 11.168         | 92.682    | 10,000,000,000 | 9,268,200,000  |
| 04-MAR     | 0.000% 05-DEC-2024           | 11.000      | 11.145         | 92.321    | 18,500,000     | 17,079,385     |
| 04-MAR     | 0.000% 18-JUL-2024           | 10.773      | 11.140         | 96.141    | 40,000,000,000 | 38,456,400,000 |
| 04-MAR     | 0.000% 27-FEB-2025           | 10.999      | 11.007         | 90.213    | 6,700,000      | 6,044,271      |
| 04-MAR     | 0.000% 29-AUG-2024           | 10.000      | 10.256         | 95.350    | 157,300,000    | 149,985,550    |
| 04-MAR     | 0.000% 29-AUG-2024           | 10.000      | 10.256         | 95.350    | 42,000,000     | 40,047,000     |
| 04-MAR     | 0.000% 29-AUG-2024           | 10.000      | 10.256         | 95.350    | 78,700,000     | 75,040,450     |
| 04-MAR     | 0.000% 26-SEP-2024           | 9.000       | 9.176          | 95.166    | 2,500,000,000  | 2,379,150,000  |
| 04-MAR     | 0.000% 20-JUN-2024           | 8.531       | 8.790          | 97.538    | 92,300,000     | 90,027,574     |
| 04-MAR     | 0.000% 06-JUN-2024           | 8.499       | 8.771          | 97.858    | 15,400,000     | 15,070,132     |

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| 04-MAR | 15.000% 18-JUN-2043 |  | 15.950 | 96.474  | 200,000,000    | 192,948,000    |
| 04-MAR | 14.000% 29-MAY-2025 |  | 12.678 | 105.074 | 30,000,000,000 | 31,522,200,000 |
| 04-MAR | 18.500% 14-AUG-2042 |  | 16.100 | 123.150 | 5,000,000,000  | 6,157,500,000  |
| 04-MAR | 15.000% 18-JUN-2043 |  | 16.000 | 96.193  | 261,000,000    | 251,063,730    |
| 04-MAR | 14.375% 03-FEB-2033 |  | 15.300 | 96.257  | 13,600,000     | 13,090,952     |
| 04-MAR | 15.000% 18-JUN-2043 |  | 15.950 | 96.474  | 133,000,000    | 128,310,420    |
| 04-MAR | 16.000% 14-MAY-2037 |  | 15.860 | 104.865 | 3,500,000,000  | 3,670,275,000  |
| 04-MAR | 16.000% 14-MAY-2037 |  | 15.630 | 106.145 | 561,000,000    | 595,473,450    |
| 04-MAR | 14.125% 13-JAN-2028 |  | 14.600 | 100.370 | 20,000,000     | 20,074,000     |
| 04-MAR | 15.000% 18-JUN-2043 |  | 15.770 | 97.500  | 102,000,000    | 99,450,000     |
| 04-MAR | 15.000% 18-JUN-2043 |  | 15.458 | 99.329  | 3,000,000,000  | 2,979,870,000  |
| 04-MAR | 15.000% 18-JUN-2043 |  | 15.995 | 96.221  | 135,000,000    | 129,898,350    |
| 04-MAR | 16.000% 14-MAY-2037 |  | 15.630 | 106.145 | 1,185,200,000  | 1,258,030,540  |
| 04-MAR | 15.000% 18-JUN-2043 |  | 15.700 | 97.906  | 500,000,000    | 489,530,000    |
| 04-MAR | 14.375% 03-FEB-2033 |  | 15.263 | 96.429  | 3,000,000,000  | 2,892,870,000  |
| 04-MAR | 14.125% 13-JAN-2028 |  | 14.200 | 101.522 | 20,000,000     | 20,304,400     |
| 04-MAR | 16.250% 08-NOV-2035 |  | 16.000 | 105.782 | 20,000,000     | 21,156,335     |
| 04-MAR | 16.000% 14-MAY-2037 |  | 15.700 | 105.753 | 50,000,000     | 52,876,500     |
| 04-MAR | 16.000% 14-MAY-2037 |  | 16.325 | 102.356 | 2,000,000,000  | 2,047,120,000  |
| 04-MAR | 16.375% 04-MAR-2032 |  | 15.003 | 114.004 | 5,000,000,000  | 5,700,200,000  |
| 04-MAR | 14.125% 13-JAN-2028 |  | 14.500 | 100.656 | 9,000,000      | 9,059,040      |
| 04-MAR | 14.000% 29-MAY-2025 |  | 13.500 | 104.150 | 46,800,000     | 48,742,200     |
| 04-MAR | 17.500% 01-NOV-2040 |  | 16.300 | 111.645 | 1,200,000      | 1,339,740      |
| 04-MAR | 18.500% 14-AUG-2042 |  | 16.590 | 120.002 | 2,600,000,000  | 3,120,052,000  |
| 04-MAR | 15.000% 18-JUN-2043 |  | 16.172 | 95.234  | 267,000,000    | 254,274,747    |
| 04-MAR | 16.000% 14-MAY-2037 |  | 16.300 | 102.488 | 2,000,000,000  | 2,049,760,000  |
| 04-MAR | 15.000% 18-JUN-2043 |  | 15.100 | 101.505 | 200,000,000    | 203,010,000    |
| 04-MAR | 18.500% 14-AUG-2042 |  | 15.800 | 125.156 | 3,000,000,000  | 3,754,680,000  |

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| 04-MAR | 14.375% 03-FEB-2033 |  | 15.500 | 95.337  | 250,000,000    | 238,342,500    |
| 04-MAR | 18.500% 14-AUG-2042 |  | 16.350 | 121.524 | 5,000,000,000  | 6,076,200,000  |
| 04-MAR | 16.000% 14-NOV-2030 |  | 16.500 | 102.419 | 9,200,000      | 9,422,548      |
| 04-MAR | 15.000% 18-JUN-2043 |  | 15.700 | 97.906  | 1,000,000,000  | 979,060,000    |
| 04-MAR | 16.000% 14-MAY-2037 |  | 15.600 | 106.314 | 5,010,000,000  | 5,326,331,400  |
| 04-MAR | 16.000% 14-MAY-2037 |  | 15.900 | 104.645 | 10,000,000,000 | 10,464,500,000 |
| 04-MAR | 17.000% 03-APR-2031 |  | 15.800 | 111.688 | 4,000,000      | 4,467,520      |
| 04-MAR | 14.375% 03-FEB-2033 |  | 15.500 | 95.337  | 154,000,000    | 146,818,980    |
| 04-MAR | 14.250% 22-JUN-2034 |  | 17.030 | 88.974  | 175,000,000    | 155,704,500    |
| 04-MAR | 16.000% 14-MAY-2037 |  | 15.832 | 105.020 | 4,000,000,000  | 4,200,800,000  |
| 04-MAR | 16.000% 14-MAY-2037 |  | 15.600 | 106.314 | 1,746,200,000  | 1,856,455,068  |
| 04-MAR | 16.000% 14-MAY-2037 |  | 15.600 | 106.314 | 1,500,000,000  | 1,594,710,000  |
| 04-MAR | 16.000% 14-MAY-2037 |  | 15.850 | 104.920 | 3,500,000,000  | 3,672,200,000  |
| 04-MAR | 16.000% 14-MAY-2037 |  | 16.300 | 102.488 | 10,000,000,000 | 10,248,800,000 |
| 04-MAR | 18.500% 14-AUG-2042 |  | 16.400 | 121.204 | 2,400,000,000  | 2,908,896,000  |
| 04-MAR | 16.375% 04-MAR-2032 |  | 15.000 | 114.018 | 5,000,000,000  | 5,700,900,000  |
| 04-MAR | 15.000% 18-JUN-2043 |  | 15.883 | 96.855  | 102,000,000    | 98,792,100     |
| 04-MAR | 15.000% 18-JUN-2043 |  | 16.740 | 92.191  | 500,000,000    | 460,955,000    |
| 04-MAR | 14.125% 13-JAN-2028 |  | 14.367 | 101.040 | 100,000,000    | 101,040,000    |
| 04-MAR | 17.500% 01-NOV-2040 |  | 17.230 | 106.280 | 100,000,000    | 106,280,000    |
| 04-MAR | 16.000% 14-MAY-2037 |  | 16.300 | 102.488 | 3,000,000,000  | 3,074,640,000  |
| 04-MAR | 16.000% 14-MAY-2037 |  | 16.300 | 102.488 | 10,000,000,000 | 10,248,800,000 |
| 04-MAR | 16.000% 14-MAY-2037 |  | 16.300 | 102.488 | 10,000,000,000 | 10,248,800,000 |
| 04-MAR | 14.125% 13-JAN-2028 |  | 14.750 | 99.943  | 52,800,000     | 52,769,904     |
| 04-MAR | 14.125% 13-JAN-2028 |  | 15.000 | 99.235  | 40,000,000     | 39,693,940     |
| 04-MAR | 18.500% 14-AUG-2042 |  | 15.830 | 124.953 | 1,109,000,000  | 1,385,728,770  |
| 04-MAR | 14.125% 13-JAN-2028 |  | 14.500 | 100.656 | 10,000,000     | 10,065,600     |

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| 04-MAR | 18.500% 14-AUG-2042 |  | 16.400      | 121.204 | 5,000,000,000          | 6,060,200,000          |
| 04-MAR | 16.000% 14-NOV-2030 |  | 15.490      | 106.494 | 28,400,000             | 30,244,296             |
| 04-MAR | 18.500% 14-AUG-2042 |  | 15.830      | 124.953 | 1,700,000,000          | 2,124,201,000          |
| 04-MAR | 18.500% 14-AUG-2042 |  | 15.800      | 125.156 | 1,309,000,000          | 1,638,292,040          |
| 04-MAR | 15.000% 18-JUN-2043 |  | 16.000      | 96.193  | 716,400,000            | 689,126,652            |
| 04-MAR | 15.000% 18-JUN-2043 |  | 16.020      | 96.080  | 610,000,000            | 586,088,000            |
| 04-MAR | 16.000% 14-MAY-2037 |  | 15.900      | 104.645 | 10,000,000,000         | 10,464,500,000         |
| 04-MAR | 16.375% 04-MAR-2032 |  | 15.793      | 110.319 | 5,000,000,000          | 5,515,950,000          |
| 04-MAR | 19.500% 18-DEC-2025 |  | 13.000      | 114.016 | 2,400,000,000          | 2,736,384,000          |
| 04-MAR | 15.000% 18-JUN-2043 |  | 15.100      | 101.505 | 267,000,000            | 271,018,350            |
| 04-MAR | 15.000% 18-JUN-2043 |  | 15.100      | 101.505 | 133,000,000            | 135,001,650            |
| 04-MAR | 14.875% 25-SEP-2024 |  | 12.001      | 107.995 | 10,100,000             | 10,907,495             |
| 04-MAR | 15.000% 18-JUN-2043 |  | 15.370      | 99.855  | 30,000,000             | 29,956,500             |
| 04-MAR | 18.500% 14-AUG-2042 |  | 16.805      |         | 2,809,000,000          | 3,333,412,210          |
| 04-MAR | 16.000% 14-MAY-2037 |  | 15.700      | 105.753 | 6,000,000              | 6,345,180              |
| 04-MAR | 15.000% 20-MAY-2032 |  | 14.767      | 104.936 | 3,500,000              | 3,672,760              |
| 04-MAR | 15.000% 18-JUN-2043 |  | 15.174      | 96.193  | 468,000,000            | 450,183,240            |
| 04-MAR | 14.125% 13-JAN-2028 |  | 15.787      | 102.104 | 10,000,000             | 10,210,400             |
| 04-MAR | 14.000% 29-MAY-2025 |  | 16.072      | 104.806 | 25,000,000,000         | 26,201,500,000         |
| 04-MAR | 15.000% 18-JUN-2043 |  | 16.392      | 92.191  | 1,000,000,000          | 921,910,000            |
| 04-MAR | 14.250% 23-AUG-2029 |  | 16.383      | 97.411  | 583,000,000            | 567,906,130            |
| 04-MAR | 16.000% 14-MAY-2037 |  | 16.378      | 104.645 | 10,000,000,000         | 10,464,500,000         |
| 04-MAR | 18.500% 14-AUG-2042 |  | 16.190      | 119.378 | 1,400,000,000          | 1,671,292,000          |
| 04-MAR | 18.500% 14-AUG-2042 |  | 15.085      | 125.156 | 1,500,000,000          | 1,877,340,000          |
|        |                     |  | <b>TTLs</b> |         | <b>491,891,100,000</b> | <b>488,263,166,156</b> |