

## Government Securities Daily Secondary Market Report for 11-March- 2024

VALUE DATE	SECURITY COUPON/MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
11-MAR	0.000% 09-MAY-2024	9.000	9.347	98.566	500,000	492,830
11-MAR	0.000% 18-JUL-2024	10.899	11.287	96.291	40,000,000,000	38,516,400,000
11-MAR	0.000% 01-AUG-2024	12.251	12.712	95.420	200,000,000	190,840,000
11-MAR	0.000% 29-AUG-2024	9.999	10.266	95.525	209,400,000	200,029,350
11-MAR	0.000% 07-NOV-2024	11.507	11.729	92.939	3,000,000,000	2,788,170,000
11-MAR	0.000% 21-NOV-2024	10.392	10.553	93.231	10,000,000,000	9,323,100,000
11-MAR	0.000% 05-DEC-2024	11.407	11.575	92.245	9,000,000,000	8,302,050,000
11-MAR	0.000% 19-DEC-2024	11.507	11.653	91.809	3,000,000,000	2,754,270,000
11-MAR	14.000% 29-MAY-2025		13.451	104.467	30,000,000,000	31,340,100,000
11-MAR	14.000% 29-MAY-2025		12.500	105.521	50,000,000	52,760,500
11-MAR	14.000% 29-MAY-2025		12.792	105.195	20,000,000,000	21,039,000,000
11-MAR	16.625% 27-AUG-2026		14.099	105.604	1,500,000,000	1,584,060,000
11-MAR	16.000% 06-MAY-2027		14.313	109.519	30,000,000,000	32,855,700,000
11-MAR	14.250% 23-AUG-2029		14.500	99.494	434,300,000	432,102,442
11-MAR	14.250% 23-AUG-2029		16.073	93.941	10,000,000	9,394,100
11-MAR	16.375% 04-MAR-2032		15.420	112.356	1,200,000,000	1,348,272,000
11-MAR	16.375% 04-MAR-2032		15.420	112.356	1,800,000,000	2,022,408,000
11-MAR	16.375% 04-MAR-2032		15.400	112.449	3,000,000,000	3,373,470,000
11-MAR	14.375% 03-FEB-2033		15.049	97.704	47,000,000	45,920,880
11-MAR	14.375% 03-FEB-2033		15.400	96.069	1,000,000	960,690
11-MAR	14.250% 22-JUN-2034		16.000	93.857	10,000,000	9,385,712
11-MAR	16.000% 14-MAY-2037		16.300	102.798	1,000,000,000	1,027,980,000
11-MAR	16.000% 14-MAY-2037		16.100	103.866	300,000,000	311,598,000
11-MAR	16.000% 14-MAY-2037		16.000	104.408	200,000,000	208,816,000
11-MAR	16.000% 14-MAY-2037		15.604	106.597	250,000,000	266,492,500
11-MAR	16.000% 14-MAY-2037		15.207	108.875	1,970,000,000	2,144,837,500
11-MAR	16.000% 14-MAY-2037		16.500	101.748	4,000,000,000	4,069,920,000
11-MAR	16.000% 14-MAY-2037		15.600	106.622	100,000,000	106,622,000

11-MAR	16.000% 14-MAY-2037		16.503	101.732	4,000,000,000	4,069,280,000
11-MAR	16.000% 14-MAY-2037		16.841	100.000	113,600,000	113,600,000
11-MAR	16.000% 14-MAY-2037		15.207	108.875	2,000,000,000	2,177,500,000
11-MAR	16.000% 14-MAY-2037		15.250	108.624	5,634,700,000	6,120,636,528
11-MAR	16.000% 14-MAY-2037		16.293	102.835	2,000,000,000	2,056,700,000
11-MAR	16.000% 14-MAY-2037		16.000	104.408	100,000,000	104,408,000
11-MAR	16.000% 14-MAY-2037		16.213	103.260	2,988,000,000	3,085,408,800
11-MAR	16.000% 14-MAY-2037		16.100	103.866	100,000,000	103,866,000
11-MAR	16.000% 14-MAY-2037		16.841	100.000	113,600,000	113,600,000
11-MAR	16.000% 14-MAY-2037		15.900	104.954	30,000,000	31,486,200
11-MAR	16.000% 14-MAY-2037		16.000	104.408	630,000,000	657,770,400
11-MAR	16.000% 14-MAY-2037		15.604	106.597	30,000,000	31,979,100
11-MAR	16.000% 14-MAY-2037		15.210	108.857	3,970,000,000	4,321,622,900
11-MAR	16.000% 14-MAY-2037		16.500	101.748	3,000,000,000	3,052,440,000
11-MAR	16.000% 14-MAY-2037		15.692	106.105	2,200,000	2,334,310
11-MAR	16.000% 14-MAY-2037		17.391	97.283	45,000,000	43,777,350
11-MAR	17.500% 01-NOV-2040		15.100	119.660	2,636,000,000	3,154,237,600
11-MAR	17.500% 01-NOV-2040		17.336	106.040	50,000,000	53,020,000
11-MAR	17.750% 08-MAY-2042		16.492	112.090	80,000,000	89,672,077
11-MAR	18.500% 14-AUG-2042		16.200	113.596	40,600,000	46,119,976
11-MAR	18.500% 14-AUG-2042		17.000	108.587	46,100,000	50,058,607
11-MAR	18.500% 14-AUG-2042		16.000	114.913	6,600,000	7,584,270
11-MAR	18.500% 14-AUG-2042		16.250	113.271	20,000,000	22,654,200
11-MAR	18.500% 14-AUG-2042		16.350	112.626	4,000,000	4,505,040
11-MAR	18.500% 14-AUG-2042		15.993	114.962	60,000,000	68,977,200
11-MAR	15.000% 18-JUN-2043		15.300	100.564	497,200,000	500,004,208
11-MAR	15.000% 18-JUN-2043		15.000	102.413	200,000,000	204,826,000
11-MAR	15.000% 18-JUN-2043		15.225	101.018	50,000,000	50,509,000
11-MAR	15.000% 18-JUN-2043		15.386	100.043	104,000,000	104,044,720
11-MAR	15.000% 18-JUN-2043		15.570	98.951	3,000,000,000	2,968,530,000
11-MAR	15.000% 18-JUN-2043		15.000	102.413	200,000	204,826

11-MAR	15.000% 18-JUN-2043		16.720	92.580	2,500,000,000	2,314,500,000
11-MAR	15.000% 18-JUN-2043		15.567	98.969	3,000,000,000	2,969,070,000
11-MAR	15.000% 18-JUN-2043		15.575	98.922	4,000,000,000	3,956,880,000
11-MAR	15.000% 18-JUN-2043		15.929	96.880	10,400,000	10,075,520
11-MAR	15.000% 18-JUN-2043		16.503	93.724	3,000,000,000	2,811,720,000
11-MAR	15.000% 18-JUN-2043		16.720	92.580	2,800,000,000	2,592,240,000
11-MAR	15.000% 18-JUN-2043		15.996	96.500	2,000,000	1,930,000
11-MAR	15.000% 18-JUN-2043		16.500	93.740	3,000,000,000	2,812,200,000
11-MAR	15.000% 18-JUN-2043		15.450	99.662	130,000,000	129,560,600
11-MAR	15.000% 18-JUN-2043		15.300	100.564	70,000,000	70,394,800
11-MAR	15.000% 18-JUN-2043		15.300	100.564	70,000,000	70,394,800
11-MAR	15.000% 18-JUN-2043		16.500	93.740	2,000,000,000	1,874,800,000
11-MAR	15.000% 18-JUN-2043		15.996	96.500	2,000,000	1,930,000
11-MAR	15.000% 18-JUN-2043		16.730	92.528	2,800,000,000	2,590,784,000
11-MAR	15.000% 18-JUN-2043		16.720	92.580	300,000,000	277,740,000
11-MAR	15.000% 18-JUN-2043		15.996	96.500	1,000,000	965,000
<b>TOTAL</b>					<b>216,519,400,000</b>	