

**Government Securities Daily Secondary Market Report for 21-March- 2024**

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
21-MAR	0.000% 13-MAR-2025	13.050	13.068	88.681	250,000,000	221,702,500
21-MAR	0.000% 27-FEB-2025	12.800	12.848	89.263	448,200,000	400,076,766
21-MAR	0.000% 10-OCT-2024	12.436	12.778	93.531	30,000,000,000	28,059,300,000
21-MAR	0.000% 10-OCT-2024	12.374	12.713	93.561	50,000,000,000	46,780,500,000
21-MAR	0.000% 26-SEP-2024	12.333	12.700	93.997	30,000,000,000	28,199,100,000
21-MAR	0.000% 12-SEP-2024	11.647	12.001	94.711	30,000,000,000	28,413,300,000
21-MAR	0.000% 04-JUL-2024	11.099	11.544	96.906	50,000,000,000	48,453,000,000
21-MAR	0.000% 16-JAN-2025	11.400	11.511	91.407	656,500,000	600,086,955
21-MAR	0.000% 16-JAN-2025	11.000	11.104	91.683	158,200,000	145,042,506
21-MAR	0.000% 27-FEB-2025	11.001	11.036	90.631	102,000,000	92,443,620
21-MAR	0.000% 27-FEB-2025	11.001	11.036	90.631	102,000,000	92,443,620
21-MAR	0.000% 01-AUG-2024	10.420	10.768	96.342	30,000,000,000	28,902,600,000
21-MAR	0.000% 18-JUL-2024	10.028	10.371	96.834	40,000,000,000	38,733,600,000
21-MAR	0.000% 04-JUL-2024	9.499	9.825	97.34	8,000,000	7,787,200
21-MAR	0.000% 20-JUN-2024	9.006	9.315	97.804	4,477,700,000	4,379,369,708
21-MAR	0.000% 20-JUN-2024	9.002	9.310	97.805	4,477,700,000	4,379,414,485
21-MAR	14.250% 23-AUG-2029		14.450	100.061	50,000,000	50,030,500
21-MAR	17.000% 16-JAN-2025		13.256	105.725	25,347,700,000	26,798,855,825
21-MAR	16.000% 06-MAY-2027		15.022	108.165	9,277,000,000	10,034,467,050
21-MAR	14.375% 03-FEB-2033		14.897	98.816	152,000,000	150,200,320

21-MAR	14.375% 03-FEB-2033		16.000	93.763	20,000,000,000	18,752,600,000
21-MAR	16.375% 04-MAR-2032		15.850	102.635	1,309,800,000	1,344,313,230
21-MAR	16.375% 04-MAR-2032		15.910	102.367	1,309,800,000	1,340,802,966
21-MAR	14.250% 22-JUN-2034		16.821	90.563	50,000,000	45,281,500
21-MAR	14.250% 22-JUN-2034		15.243	97.872	103,000,000	100,808,160
21-MAR	14.250% 22-JUN-2034		16.211	93.283	3,170,500,000	2,957,537,515
21-MAR	16.250% 08-NOV-2035		16.391	104.516	24,514,100,000	25,621,156,756
21-MAR	17.500% 01-NOV-2040		16.300	112.465	175,400,000	197,263,610
21-MAR	14.000% 29-MAY-2025		13.185	105.128	4,414,600,000	4,640,980,688
21-MAR	14.000% 29-MAY-2025		13.656	104.62	35,000,000,000	36,617,000,000
21-MAR	14.000% 29-MAY-2025		13.650	104.626	35,000,000,000	36,619,100,000
21-MAR	15.000% 20-MAY-2032		15.471	102.402	27,011,800,000	27,660,623,436
21-MAR	16.000% 14-MAY-2037		15.461	107.85	250,000,000	269,625,000
21-MAR	16.000% 14-MAY-2037		16.361	102.919	8,539,800,000	8,789,076,762
21-MAR	16.000% 14-MAY-2037		15.250	109.064	100,000,000	109,064,000
21-MAR	16.000% 14-MAY-2037		15.803	105.93	1,063,000,000	1,126,035,900
21-MAR	16.000% 14-MAY-2037		15.800	105.946	2,500,000,000	2,648,650,000
21-MAR	16.000% 14-MAY-2037		16.450	102.452	515,000,000	527,627,800
21-MAR	16.000% 14-MAY-2037		16.450	102.452	1,201,000,000	1,230,448,520
21-MAR	16.000% 14-MAY-2037		15.800	105.946	1,698,900,000	1,799,916,594
21-MAR	16.000% 14-MAY-2037		16.450	102.452	8,374,000,000	8,579,330,480

21-MAR	16.000% 14-MAY-2037		16.450	102.452	58,210,000,000	59,637,309,200
21-MAR	16.000% 14-MAY-2037		16.158	104	50,000,000	52,000,000
21-MAR	16.000% 14-MAY-2037		16.100	104.309	5,000,000,000	5,215,450,000
21-MAR	16.000% 14-MAY-2037		16.285	103.321	5,000,000,000	5,166,050,000
21-MAR	16.000% 14-MAY-2037		16.450	102.452	1,431,000,000	1,466,088,120
21-MAR	16.000% 14-MAY-2037		15.810	105.891	1,063,000,000	1,125,621,330
21-MAR	16.000% 14-MAY-2037		16.450	102.452	70,000,000,000	71,716,400,000
21-MAR	16.000% 14-MAY-2037		15.500	107.628	62,300,000	67,052,244
21-MAR	16.000% 14-MAY-2037		15.820	105.836	3,500,000,000	3,704,260,000
21-MAR	16.000% 14-MAY-2037		16.450	102.452	269,000,000	275,595,880
21-MAR	16.000% 14-MAY-2037		15.250	109.064	3,600,000	3,926,304
21-MAR	16.000% 14-MAY-2037		15.868	105.573	947,000,000	999,776,310
21-MAR	17.750% 08-MAY-2042		17.426	107.143	20,000,000	21,428,600
21-MAR	15.000% 18-JUN-2043		16.750	92.834	5,000,000,000	4,641,700,000
21-MAR	15.000% 18-JUN-2043		16.750	92.834	47,000,000	43,631,980
21-MAR	15.000% 18-JUN-2043		16.750	92.834	2,000,000,000	1,856,680,000
21-MAR	15.000% 18-JUN-2043		16.750	92.834	10,000,000,000	9,283,400,000
21-MAR	15.000% 18-JUN-2043		16.750	92.834	5,000,000,000	4,641,700,000
21-MAR	15.000% 18-JUN-2043		15.800	98.023	270,400,000	265,054,192
21-MAR	15.000% 18-JUN-2043		15.953	97.149	252,000,000	244,815,480
21-MAR	15.000% 18-JUN-2043		16.013	96.814	5,000,000,000	4,840,700,000
21-MAR	15.000% 18-JUN-2043		16.750	92.834	400,000,000	371,336,000
21-MAR	15.000% 18-JUN-2043		15.757	98.27	10,100,000	9,925,270
21-MAR	15.000% 18-JUN-2043		16.750	92.834	5,000,000,000	4,641,700,000

21-MAR	15.000% 18-JUN-2043		16.750	92.834	10,000,000,000	9,283,400,000
21-MAR	15.000% 18-JUN-2043		15.500	99.773	1,003,000,000	1,000,723,190
21-MAR	15.000% 18-JUN-2043		16.750	92.834	5,000,000,000	4,641,700,000
21-MAR	15.000% 18-JUN-2043		16.747	92.849	9,000,000,000	8,356,410,000
21-MAR	15.000% 18-JUN-2043		16.750	92.834	5,000,000,000	4,641,700,000
21-MAR	15.000% 18-JUN-2043		16.750	92.834	5,000,000,000	4,641,700,000
21-MAR	15.000% 18-JUN-2043		16.750	92.834	400,000,000	371,336,000
21-MAR	15.000% 18-JUN-2043		15.500	99.773	150,400,000	150,058,592
21-MAR	15.000% 18-JUN-2043		15.500	99.773	50,100,000	49,986,273
21-MAR	15.000% 18-JUN-2043		16.747	92.849	5,000,000,000	4,642,450,000
21-MAR	15.000% 18-JUN-2043		16.750	92.834	540,000,000	501,303,600
21-MAR	15.000% 18-JUN-2043		15.590	99.242	4,000,000,000	3,969,680,000
21-MAR	15.000% 18-JUN-2043		16.500	94.149	200,000,000	188,298,000
21-MAR	15.000% 18-JUN-2043		16.750	92.834	2,000,000,000	1,856,680,000
21-MAR	15.000% 18-JUN-2043		16.750	92.834	26,000,000	24,136,840
21-MAR	15.000% 18-JUN-2043		16.750	92.834	5,000,000,000	4,641,700,000
21-MAR	15.000% 18-JUN-2043		15.700	98.6	70,000,000	69,020,000
21-MAR	15.000% 18-JUN-2043		16.750	92.834	350,000,000	324,919,000
21-MAR	15.000% 18-JUN-2043		16.500	94.149	5,000,000	4,707,450
21-MAR	15.000% 18-JUN-2043		16.750	92.834	5,000,000,000	4,641,700,000
21-MAR	15.000% 18-JUN-2043		16.700	93.094	54,000,000	50,270,760
21-MAR	15.000% 18-JUN-2043		16.750	92.834	5,000,000,000	4,641,700,000
21-MAR	15.000% 18-JUN-2043		15.800	98.023	60,000,000	58,813,800
21-MAR	15.000% 18-JUN-2043		15.750	98.311	101,700,000	99,982,287

21-MAR	15.000% 18-JUN-2043		16.750	92.834	5,000,000,000	4,641,700,000
21-MAR	15.000% 18-JUN-2043		16.750	92.834	5,000,000,000	4,641,700,000
21-MAR	15.000% 18-JUN-2043		16.750	92.834	890,000,000	826,222,600
21-MAR	15.000% 18-JUN-2043		16.750	92.834	69,000,000	64,055,460
21-MAR	15.000% 18-JUN-2043		16.750	92.834	5,000,000,000	4,641,700,000
21-MAR	15.000% 18-JUN-2043		15.757	98.27	20,000,000	19,654,000
21-MAR	15.000% 18-JUN-2043		16.750	92.834	5,000,000	4,641,700
21-MAR	15.000% 18-JUN-2043		15.953	97.149	61,000,000	59,260,890
21-MAR	15.000% 18-JUN-2043		16.750	92.834	250,000,000	232,085,000
21-MAR	15.000% 18-JUN-2043		16.003	96.87	5,000,000,000	4,843,500,000
21-MAR	15.000% 18-JUN-2043		15.575	99.33	4,000,000,000	3,973,200,000
21-MAR	15.000% 18-JUN-2043		15.953	97.149	105,000,000	102,006,450
21-MAR	15.000% 18-JUN-2043		15.953	97.149	250,000,000	242,872,500
21-MAR	15.000% 18-JUN-2043		15.953	97.149	111,000,000	107,835,390
21-MAR	15.000% 18-JUN-2043		15.593	99.225	4,000,000,000	3,969,000,000
21-MAR	15.000% 18-JUN-2043		16.510	94.096	12,000,000,000	11,291,520,000
21-MAR	15.000% 18-JUN-2043		16.750	92.834	5,000,000,000	4,641,700,000
21-MAR	15.000% 18-JUN-2043		16.750	92.834	5,000,000,000	4,641,700,000
21-MAR	15.000% 18-JUN-2043		16.750	92.834	400,000,000	371,336,000
21-MAR	15.000% 18-JUN-2043		16.750	92.834	2,000,000,000	1,856,680,000
21-MAR	15.000% 18-JUN-2043		16.750	92.834	1,000,000,000	928,340,000
21-MAR	15.000% 18-JUN-2043		16.000	96.887	5,000,000,000	4,844,350,000
21-MAR	15.000% 18-JUN-2043		16.010	96.83	5,000,000,000	4,841,500,000

21-MAR	15.000% 18-JUN-2043		16.750	92.834	2,000,000,000	1,856,680,000
21-MAR	15.000% 18-JUN-2043		15.800	98.023	4,200,000	4,116,956
21-MAR	15.000% 18-JUN-2043		16.750	92.834	5,000,000,000	4,641,700,000
			<b>TOTAL</b>		<b>800,518,500,000</b>	<b>787,945,297,620</b>