

**Government Securities Daily Secondary Market Report for 08-MAY-2024**

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
08-MAY	0.000% 20-JUN-2024	10.000	10.453	98.836	100,000,000	98,835,635
08-MAY	0.000% 25-JUL-2024	9.501	9.863	98.010	500,000	490,050
08-MAY	0.000% 24-OCT-2024	11.131	11.464	95.099	90,000,000	85,589,100
08-MAY	0.000% 24-OCT-2024	10.118	10.393	95.525	52,400,000	50,055,100
08-MAY	0.000% 19-DEC-2024	11.000	11.230	93.650	800,000	749,200
08-MAY	0.000% 19-DEC-2024	9.001	9.156	94.743	10,000,000,000	9,474,300,000
08-MAY	0.000% 19-DEC-2024	8.999	9.154	94.744	10,000,000,000	9,474,400,000
08-MAY	0.000% 16-JAN-2025	12.000	12.217	92.321	284,900,000	263,022,529
08-MAY	0.000% 24-APR-2025	13.400	13.433	88.585	15,000,000	13,287,750
08-MAY	0.000% 24-APR-2025	13.400	13.433	88.585	200,000,000	177,170,000
08-MAY	14.000% 29-MAY-2025		13.850	106.272	25,000,000,000	26,568,000,000
08-MAY	14.000% 29-MAY-2025		13.850	106.272	25,000,000,000	26,568,000,000
08-MAY	14.000% 29-MAY-2025		13.854	106.268	25,000,000,000	26,567,000,000
08-MAY	14.000% 29-MAY-2025		13.854	106.268	25,000,000,000	26,567,000,000
08-MAY	14.000% 29-MAY-2025		13.931	106.195	9,400,000	9,982,330
08-MAY	13.500% 09-JUL-2026		14.700	102.154	12,000,000	12,258,460
08-MAY	16.625% 27-AUG-2026		14.700	106.742	573,200,000	611,845,144
08-MAY	14.250% 23-AUG-2029		16.445	95.053	50,000,000	47,526,500
08-MAY	17.000% 03-APR-2031		16.000	105.318	5,000,000,000	5,265,900,000
08-MAY	17.000% 03-APR-2031		15.947	105.542	5,000,000,000	5,277,100,000
08-MAY	17.000% 03-APR-2031		15.950	105.529	5,000,000,000	5,276,450,000
08-MAY	17.000% 03-APR-2031		16.000	105.318	21,000,000	22,116,780
08-MAY	17.000% 03-APR-2031		15.003	109.646	5,000,000,000	5,482,300,000
08-MAY	17.000% 03-APR-2031		15.393	107.924	200,000,000	215,848,000
08-MAY	17.000% 03-APR-2031		15.000	109.659	5,000,000,000	5,482,950,000

08-MAY	16.375% 04-MAR-2032		15.118	108.079	300,000,000	324,237,000
08-MAY	14.375% 03-FEB-2033		15.700	97.012	315,000,000	305,587,800
08-MAY	14.375% 03-FEB-2033		15.200	99.286	50,000,000	49,643,000
08-MAY	14.375% 03-FEB-2033		16.200	94.816	6,000,000,000	5,688,960,000
08-MAY	14.375% 03-FEB-2033		16.190	94.859	2,000,000,000	1,897,180,000
08-MAY	14.375% 03-FEB-2033		16.190	94.859	3,000,000,000	2,845,770,000
08-MAY	14.375% 03-FEB-2033		16.180	94.902	2,400,000,000	2,277,648,000
08-MAY	14.375% 03-FEB-2033		15.850	96.345	350,000,000	337,207,500
08-MAY	14.375% 03-FEB-2033		15.868	96.265	49,900,000	48,036,235
08-MAY	14.375% 03-FEB-2033		16.001	95.681	3,500,000,000	3,348,835,000
08-MAY	14.375% 03-FEB-2033		16.001	95.681	1,500,000,000	1,435,215,000
08-MAY	14.375% 03-FEB-2033		15.700	97.012	2,000,000,000	1,940,248,899
08-MAY	14.375% 03-FEB-2033		16.180	94.902	2,600,000,000	2,467,452,000
08-MAY	14.375% 03-FEB-2033		16.000	95.685	5,000,000,000	4,784,250,000
08-MAY	16.250% 08-NOV-2035		15.611	110.802	250,000,000	277,005,000
08-MAY	16.000% 14-MAY-2037		16.103	106.445	1,000,000,000	1,064,450,000
08-MAY	16.000% 14-MAY-2037		15.716	108.556	20,000,000	21,711,200
08-MAY	16.000% 14-MAY-2037		15.515	109.683	1,793,000,000	1,966,616,190
08-MAY	16.000% 14-MAY-2037		15.515	109.683	57,000,000	62,519,310
08-MAY	16.000% 14-MAY-2037		15.512	109.700	850,000,000	932,450,000
08-MAY	16.000% 14-MAY-2037		15.669	108.817	250,000,000	272,042,500
08-MAY	16.000% 14-MAY-2037		16.300	105.397	35,000,000	36,888,950
08-MAY	16.000% 14-MAY-2037		16.300	105.397	35,000,000	36,888,950
08-MAY	16.000% 14-MAY-2037		16.100	106.461	1,000,000,000	1,064,610,000
08-MAY	16.000% 14-MAY-2037		16.297	105.412	35,000,000	36,894,200
08-MAY	16.000% 14-MAY-2037		15.512	109.700	1,000,000,000	1,097,000,000
08-MAY	17.500% 01-NOV-2040		16.200	115.417	3,500,000,000	4,039,595,000
08-MAY	18.500% 14-AUG-2042		16.200	116.451	1,300,000,000	1,513,863,000
08-MAY	18.500% 14-AUG-2042		17.500	108.515	2,800,000	3,038,420

08-MAY	15.000% 18-JUN-2043		14.806	106.024	94,400,000	100,086,656
08-MAY	15.000% 18-JUN-2043		15.000	104.800	500,000,000	524,000,000
08-MAY	15.000% 18-JUN-2043		15.990	98.929	5,000,000,000	4,946,450,000
08-MAY	15.000% 18-JUN-2043		16.750	94.824	5,000,000,000	4,741,200,000
08-MAY	15.000% 18-JUN-2043		16.750	94.824	5,000,000,000	4,741,200,000
08-MAY	15.000% 18-JUN-2043		16.750	94.824	5,000,000,000	4,741,200,000
08-MAY	15.000% 18-JUN-2043		16.750	94.824	5,000,000,000	4,741,200,000
08-MAY	15.000% 18-JUN-2043		15.990	98.929	5,000,000,000	4,946,450,000
08-MAY	15.000% 18-JUN-2043		15.000	104.801	500,000,000	524,005,000
08-MAY	15.000% 18-JUN-2043		15.507	101.715	196,700,000	200,073,405
08-MAY	15.000% 18-JUN-2043		16.750	94.824	5,000,000,000	4,741,200,000
08-MAY	15.000% 18-JUN-2043		15.990	98.929	5,000,000,000	4,946,450,000
08-MAY	15.000% 18-JUN-2043		15.990	98.929	5,000,000,000	4,946,450,000
08-MAY	15.000% 18-JUN-2043		15.990	98.929	5,000,000,000	4,946,450,000
08-MAY	15.000% 18-JUN-2043		15.480	101.873	200,000,000	203,746,000
08-MAY	15.000% 18-JUN-2043		16.750	94.824	5,000,000,000	4,741,200,000
08-MAY	15.000% 18-JUN-2043		15.027	104.634	451,600,000	472,527,144
08-MAY	15.000% 18-JUN-2043		15.990	98.929	5,000,000,000	4,946,450,000
08-MAY	15.000% 18-JUN-2043		16.300	97.215	1,000,000,000	972,150,000
08-MAY	15.000% 18-JUN-2043		16.350	96.944	104,000,000	100,821,760
Total					249,848,600,000	