

**Government Securities Daily Secondary Market Report for 23-MAY-2024**

<b>VALUE DATE</b>	<b>SECURITY COUPON/ MAT DATE</b>	<b>MMY(%p.a)</b>	<b>YTM (%p.a)</b>	<b>PRICE/100</b>	<b>AMOUNT</b>	<b>AMOUNT (COST)</b>
23-MAY	0.000% 22-AUG-2024	9.002	9.310	97.805	232,000,000	226,907,600
23-MAY	0.000% 24-OCT-2024	11.423	11.802	95.402	40,000,000,000	38,160,800,000
23-MAY	0.000% 21-NOV-2024	12.697	13.101	94.046	5,000,000,000	4,702,300,000
23-MAY	0.000% 21-NOV-2024	12.697	13.101	94.046	10,000,000,000	9,404,600,000
23-MAY	0.000% 21-NOV-2024	10.500	10.776	95.025	165,300,000	157,076,325
23-MAY	0.000% 21-NOV-2024	10.500	10.776	95.025	13,700,000	13,018,425
23-MAY	0.000% 21-NOV-2024	10.500	10.776	95.025	52,700,000	50,078,175
23-MAY	0.000% 08-MAY-2025	13.799	13.837	88.314	1,000,000,000	883,140,000
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	2,000,000,000	1,758,820,000
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	40,000,000	35,176,400
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	70,000,000	61,558,700
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	1,240,000,000	1,090,468,400
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	4,000,000,000	3,517,640,000
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	280,000,000	246,234,800
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	8,800,000,000	7,738,808,000
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	5,000,000,000	4,397,050,000
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	5,000,000,000	4,397,050,000
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	200,000,000	175,882,000
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	2,000,000,000	1,758,820,000
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	28,000,000,000	24,623,480,000
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	1,100,000,000	967,351,000
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	10,000,000,000	8,794,100,000

23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	270,000,000	237,440,700
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	7,000,000,000	6,155,870,000
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	3,100,000,000	2,726,171,000
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	230,600,000	202,791,946
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	1,400,000,000	1,231,174,000
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	700,000,000	615,587,000
23-MAY	0.000% 22-MAY-2025	13.750	13.753	87.941	5,000,000,000	4,397,050,000
23-MAY	0.000% 22-MAY-2025	13.700	13.702	87.980	200,000,000	175,960,000
23-MAY	0.000% 22-MAY-2025	13.700	13.702	87.980	200,000,000	175,960,000
23-MAY	14.000% 08-AUG-2024		10.656	104.675	22,000,000,000	23,028,500,000
23-MAY	14.000% 08-AUG-2024		10.503	104.708	50,000,000,000	52,354,000,000
23-MAY	14.000% 08-AUG-2024		9.681	104.881	50,000,000,000	52,440,500,000
23-MAY	14.000% 08-AUG-2024		10.657	104.675	25,000,000,000	26,168,750,000
23-MAY	14.000% 29-MAY-2025		13.900	106.814	1,000,000,000	1,068,140,000
23-MAY	14.000% 29-MAY-2025		13.311	107.359	25,000,000,000	26,839,750,000
23-MAY	14.000% 29-MAY-2025		13.202	107.461	25,000,000,000	26,865,250,000
23-MAY	14.000% 29-MAY-2025		13.800	106.906	1,000,000,000	1,069,060,000
23-MAY	14.000% 29-MAY-2025		13.311	107.359	25,000,000,000	26,839,750,000
23-MAY	14.000% 29-MAY-2025		14.000	106.722	1,000,000,000	1,067,220,000
23-MAY	14.000% 29-MAY-2025		13.202	107.461	25,000,000,000	26,865,250,000
23-MAY	14.000% 29-MAY-2025		13.950	106.768	1,000,000,000	1,067,680,000
23-MAY	14.000% 29-MAY-2025		13.850	106.860	1,000,000,000	1,068,600,000
23-MAY	13.500% 09-JUL-2026		15.100	102.054	1,000,000,000	1,020,540,000
23-MAY	13.500% 09-JUL-2026		15.050	102.141	1,000,000,000	1,021,410,000
23-MAY	13.500% 09-JUL-2026		15.100	102.054	1,000,000,000	1,020,540,000
23-MAY	14.125% 13-JAN-2028		15.250	101.769	343,200,000	349,271,208

23-MAY	14.125% 13-JAN-2028		14.200	104.629	7,700,000	8,056,433
23-MAY	14.125% 13-JAN-2028		13.841	105.632	19,000,000	20,070,080
23-MAY	14.125% 13-JAN-2028		15.100	102.171	356,800,000	364,546,128
23-MAY	14.125% 13-JAN-2028		13.950	105.327	379,800,000	400,031,946
23-MAY	14.250% 23-AUG-2029		17.180	93.315	40,000,000	37,326,000
23-MAY	16.000% 14-NOV-2030		16.500	98.051	5,000,000,000	4,902,550,000
23-MAY	17.000% 03-APR-2031		16.500	103.915	5,000,000,000	5,195,750,000
23-MAY	17.000% 03-APR-2031		16.440	104.161	10,000,000,000	10,416,100,000
23-MAY	17.000% 03-APR-2031		16.700	103.102	7,500,000,000	7,732,650,000
23-MAY	15.000% 20-MAY-2032		16.375	101.180	55,000,000,000	55,649,000,000
23-MAY	15.000% 20-MAY-2032		15.000	107.201	5,000,000,000	5,360,050,000
23-MAY	15.000% 20-MAY-2032		15.003	107.188	5,000,000,000	5,359,400,000
23-MAY	15.000% 20-MAY-2032		15.798	103.642	5,000,000,000	5,182,100,000
23-MAY	15.000% 20-MAY-2032		16.500	100.659	231,000,000	232,522,045
23-MAY	14.375% 03-FEB-2033		16.500	94.147	1,000,000,000	941,470,000
23-MAY	14.375% 03-FEB-2033		16.500	94.147	1,000,000,000	941,470,000
23-MAY	14.375% 03-FEB-2033		15.409	98.930	4,300,000,000	4,253,990,000
23-MAY	14.375% 03-FEB-2033		15.450	98.743	10,000,000	9,874,300
23-MAY	14.375% 03-FEB-2033		15.419	98.885	3,800,000,000	3,757,630,000
23-MAY	14.375% 03-FEB-2033		16.108	95.824	1,000,000,000	958,240,000
23-MAY	14.375% 03-FEB-2033		16.500	94.147	1,000,000,000	941,470,000
23-MAY	14.375% 03-FEB-2033		16.500	94.147	1,000,000,000	941,470,000
23-MAY	14.375% 03-FEB-2033		16.500	94.147	1,000,000,000	941,470,000
23-MAY	14.375% 03-FEB-2033		16.500	94.147	1,000,000,000	941,470,000
23-MAY	14.375% 03-FEB-2033		15.329	99.294	80,000,000	79,435,200
23-MAY	14.375% 03-FEB-2033		16.300	94.997	4,000,000	3,799,880
23-MAY	14.250% 22-JUN-2034		17.457	90.437	163,000,000	147,412,310

23-MAY	16.250% 08-NOV-2035		16.900	96.749	793,700,000	767,896,813
23-MAY	16.250% 08-NOV-2035		16.250	100.000	103,800,000	103,800,000
23-MAY	16.250% 08-NOV-2035		16.900	96.749	4,856,000,000	4,698,131,440
23-MAY	16.250% 08-NOV-2035		16.900	96.749	1,576,000,000	1,524,764,240
23-MAY	16.250% 08-NOV-2035		16.900	96.749	2,670,500,000	2,583,682,045
23-MAY	16.000% 14-MAY-2037		15.920	108.115	122,000,000	131,900,300
23-MAY	16.000% 14-MAY-2037		15.920	108.115	357,100,000	386,078,665
23-MAY	16.000% 14-MAY-2037		16.001	107.675	5,000,000,000	5,383,750,000
23-MAY	16.000% 14-MAY-2037		15.920	108.115	5,312,200,000	5,743,285,030
23-MAY	16.000% 14-MAY-2037		16.200	106.609	2,300,000,000	2,452,007,000
23-MAY	16.000% 14-MAY-2037		15.921	108.110	19,912,200,000	21,527,079,420
23-MAY	16.000% 14-MAY-2037		15.920	108.115	4,800,000,000	5,189,520,000
23-MAY	16.000% 14-MAY-2037		15.900	108.224	4,950,000,000	5,357,088,000
23-MAY	16.000% 14-MAY-2037		16.502	105.024	20,000,000,000	21,004,800,000
23-MAY	16.000% 14-MAY-2037		16.400	105.555	160,500,000	169,415,775
23-MAY	16.000% 14-MAY-2037		15.920	108.115	1,130,300,000	1,222,023,845
23-MAY	16.000% 14-MAY-2037		15.920	108.115	422,300,000	456,569,645
23-MAY	16.000% 14-MAY-2037		15.900	108.224	10,000,000,000	10,822,400,000
23-MAY	16.000% 14-MAY-2037		15.900	108.224	5,000,000,000	5,411,200,000
23-MAY	16.000% 14-MAY-2037		15.920	108.115	5,200,000,000	5,621,980,000
23-MAY	16.000% 14-MAY-2037		15.900	108.224	4,762,200,000	5,153,843,328
23-MAY	16.000% 14-MAY-2037		16.250	106.343	23,600,000	25,096,948
23-MAY	16.000% 14-MAY-2037		15.920	108.115	451,000,000	487,598,650

23-MAY	16.000% 14-MAY-2037		15.900	108.224	10,000,000,000	10,822,400,000
23-MAY	16.000% 14-MAY-2037		15.900	108.224	5,000,000,000	5,411,200,000
23-MAY	16.000% 14-MAY-2037		15.900	108.224	5,200,000,000	5,627,648,000
23-MAY	16.000% 14-MAY-2037		16.000	107.681	2,500,000,000	2,692,025,000
23-MAY	16.000% 14-MAY-2037		15.920	108.115	116,400,000	125,845,860
23-MAY	16.000% 14-MAY-2037		15.920	108.115	1,377,800,000	1,489,608,470
23-MAY	16.000% 14-MAY-2037		15.920	108.115	248,400,000	268,557,660
23-MAY	16.000% 14-MAY-2037		16.000	107.681	32,500,000	34,996,325
23-MAY	16.000% 14-MAY-2037		15.920	108.115	463,900,000	501,545,485
23-MAY	16.000% 14-MAY-2037		16.500	105.035	25,000,000,000	26,258,750,000
23-MAY	16.000% 14-MAY-2037		15.920	108.115	1,815,100,000	1,962,395,365
23-MAY	16.000% 14-MAY-2037		15.920	108.115	236,000,000	255,151,400
23-MAY	16.000% 14-MAY-2037		15.920	108.115	390,600,000	422,297,190
23-MAY	16.000% 14-MAY-2037		16.201	106.603	2,300,000,000	2,451,869,000
23-MAY	16.000% 14-MAY-2037		15.920	108.115	4,600,000,000	4,973,290,000
23-MAY	16.000% 14-MAY-2037		16.700	104.008	1,000,000,000	1,040,080,000
23-MAY	16.000% 14-MAY-2037		16.160	106.821	150,000,000	160,231,500
23-MAY	16.000% 14-MAY-2037		16.350	105.817	3,000,000	3,174,496
23-MAY	16.000% 14-MAY-2037		16.000	107.681	2,500,000,000	2,692,025,000
23-MAY	16.000% 14-MAY-2037		15.920	108.115	302,200,000	326,723,530
23-MAY	16.000% 14-MAY-2037		15.900	108.224	5,900,000,000	6,385,216,000
23-MAY	16.000% 14-MAY-2037		16.300	106.079	6,700,000	7,107,293
23-MAY	16.000% 14-MAY-2037		17.000	102.501	18,000,000	18,450,180
23-MAY	16.000% 14-MAY-2037		15.920	108.115	406,400,000	439,379,360
23-MAY	16.000% 14-MAY-2037		15.920	108.115	309,800,000	334,940,270
23-MAY	16.000% 14-MAY-2037		15.920	108.115	1,151,700,000	1,245,160,455
23-MAY	16.000% 14-MAY-2037		15.920	108.115	273,800,000	296,018,870

23-MAY	18.500% 14-AUG-2042		16.400	115.912	50,000,000	57,956,000
23-MAY	18.500% 14-AUG-2042		17.722	108.011	20,000,000	21,602,200
23-MAY	15.000% 18-JUN-2043		16.750	95.454	100,000,000	95,454,000
23-MAY	15.000% 18-JUN-2043		16.708	95.672	20,000,000,000	19,134,400,000
23-MAY	15.000% 18-JUN-2043		16.707	95.677	20,000,000,000	19,135,400,000
23-MAY	15.000% 18-JUN-2043		15.700	101.213	5,000,000	5,060,650
23-MAY	15.000% 18-JUN-2043		16.708	95.672	20,000,000,000	19,134,400,000
23-MAY	15.000% 18-JUN-2043		15.820	100.522	700,000,000	703,654,000
23-MAY	15.000% 18-JUN-2043		16.080	99.055	10,000,000,000	9,905,500,000
23-MAY	15.000% 18-JUN-2043		15.750	100.924	7,000,000	7,064,680
23-MAY	15.000% 18-JUN-2043		15.800	100.637	1,000,000,000	1,006,370,000
23-MAY	15.000% 18-JUN-2043		16.008	99.460	50,300,000	50,028,380
23-MAY	15.000% 18-JUN-2043		15.250	103.885	5,000,000	5,194,250
<b>TOTAL</b>					<b>754,671,800,000</b>	