

**Government Securities Daily Secondary Market Report for 24-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>
24-MAY	0.000% 30-MAY-2024	11.437	11.458	12.128	1,000,000	998,120
24-MAY	0.000% 25-JUL-2024	10.797	10.999	11.513	190,000,000	186,515,400
24-MAY	0.000% 01-AUG-2024	10.019	10.212	10.644	5,000,000,000	4,905,300,000
24-MAY	0.000% 01-AUG-2024	10.008	10.201	10.632	5,000,000,000	4,905,400,000
24-MAY	0.000% 15-AUG-2024	10.018	10.251	10.665	20,000,000,000	19,544,400,000
24-MAY	0.000% 15-AUG-2024	9.881	10.109	10.511	2,911,000,000	2,845,589,830
24-MAY	0.000% 15-AUG-2024	9.873	10.099	10.501	2,911,000,000	2,845,648,050
24-MAY	0.000% 22-AUG-2024	8.902	9.102	9.419	1,000,000	978,050
24-MAY	0.000% 29-AUG-2024	9.467	9.712	10.063	5,000,000,000	4,874,200,000
24-MAY	0.000% 29-AUG-2024	9.456	9.700	10.051	5,000,000,000	4,874,350,000
24-MAY	0.000% 26-SEP-2024	11.525	11.999	12.478	88,000,000	84,526,640
24-MAY	0.000% 26-SEP-2024	9.201	9.500	9.800	154,900,000	150,019,101
24-MAY	0.000% 24-OCT-2024	10.537	11.024	11.379	40,000,000,000	38,233,200,000
24-MAY	0.000% 21-NOV-2024	11.944	12.696	13.103	5,000,000,000	4,703,850,000
24-MAY	0.000% 21-NOV-2024	9.073	9.500	9.728	39,800,000	38,009,398
24-MAY	0.000% 27-FEB-2025	11.577	12.701	12.886	511,800,000	466,510,818
24-MAY	0.000% 27-FEB-2025	11.560	12.680	12.865	511,800,000	466,577,352
24-MAY	0.000% 22-MAY-2025	12.125	13.788	13.793	1,000,000,000	879,410,000
24-MAY	0.000% 22-MAY-2025	12.125	13.788	13.793	1,000,000,000	879,410,000
24-MAY	0.000% 22-MAY-2025	12.098	13.753	13.758	1,933,000,000	1,700,421,440
24-MAY	0.000% 22-MAY-2025	12.057	13.700	13.705	1,500,000,000	1,320,135,000
24-MAY	0.000% 22-MAY-2025	12.019	13.651	13.655	1,500,000,000	1,320,705,000
24-MAY	14.000% 08-AUG-2024			10.631	22,000,000,000	23,036,200,000
24-MAY	14.000% 08-AUG-2024			10.658	22,000,000,000	23,035,100,000

24-MAY	14.000% 08-AUG-2024			10.659	25,000,000,000	26,176,250,000
24-MAY	14.000% 08-AUG-2024			10.635	25,000,000,000	26,177,500,000
24-MAY	14.000% 08-AUG-2024			10.020	50,000,000,000	52,419,000,000
24-MAY	14.000% 29-MAY-2025			13.312	25,000,000,000	26,849,250,000
24-MAY	14.000% 29-MAY-2025			13.311	25,000,000,000	26,849,250,000
24-MAY	14.000% 29-MAY-2025			13.315	25,000,000,000	26,848,500,000
24-MAY	14.000% 29-MAY-2025			13.315	25,000,000,000	26,848,500,000
24-MAY	16.625% 27-AUG-2026			15.460	128,800,000	136,481,632
24-MAY	14.125% 13-JAN-2028			15.000	35,000,000	35,868,350
24-MAY	14.125% 13-JAN-2028			15.500	1,206,100,000	1,219,909,845
24-MAY	14.125% 13-JAN-2028			15.500	1,463,400,000	1,480,155,930
24-MAY	14.125% 13-JAN-2028			15.500	482,000,000	487,518,900
24-MAY	14.125% 13-JAN-2028			15.507	10,000,000,000	10,112,800,000
24-MAY	14.125% 13-JAN-2028			15.500	1,229,200,000	1,243,274,340
24-MAY	14.125% 13-JAN-2028			15.500	254,300,000	257,211,735
24-MAY	14.125% 13-JAN-2028			15.500	330,900,000	334,688,805
24-MAY	14.125% 13-JAN-2028			15.500	417,500,000	422,280,375
24-MAY	14.125% 13-JAN-2028			15.250	25,000,000,000	25,452,500,000
24-MAY	14.125% 13-JAN-2028			14.850	35,000,000	36,010,000
24-MAY	14.125% 13-JAN-2028			17.177	3,200,000	3,098,688
24-MAY	14.125% 13-JAN-2028			15.250	25,000,000,000	25,452,500,000
24-MAY	14.125% 13-JAN-2028			15.115	700,000,000	715,197,000
24-MAY	14.125% 13-JAN-2028			15.500	252,200,000	255,087,690
24-MAY	14.125% 13-JAN-2028			15.500	130,500,000	131,994,225
24-MAY	14.125% 13-JAN-2028			15.500	495,800,000	501,476,910
24-MAY	14.125% 13-JAN-2028			15.500	434,400,000	439,373,880

24-MAY	14.125% 13-JAN-2028			15.500	451,400,000	456,568,530
24-MAY	14.125% 13-JAN-2028			15.500	319,400,000	323,057,130
24-MAY	14.125% 13-JAN-2028			15.500	1,940,100,000	1,962,314,145
24-MAY	14.125% 13-JAN-2028			15.500	381,700,000	386,070,465
24-MAY	14.125% 13-JAN-2028			15.500	292,600,000	295,950,270
24-MAY	14.125% 13-JAN-2028			15.500	1,453,900,000	1,470,547,155
24-MAY	14.125% 13-JAN-2028			15.500	123,500,000	124,914,075
24-MAY	14.250% 23-AUG-2029			16.250	2,000,000,000	1,927,140,000
24-MAY	17.500% 02-MAY-2030			15.500	36,600,000	39,637,434
24-MAY	16.000% 14-NOV-2030			16.490	5,000,000,000	4,906,600,000
24-MAY	17.000% 03-APR-2031			16.095	250,000,000	264,085,000
24-MAY	17.000% 03-APR-2031			16.750	15,000,000,000	15,441,900,000
24-MAY	16.375% 04-MAR-2032			17.540	10,000,000	9,825,900
24-MAY	14.375% 03-FEB-2033			15.995	2,000,000,000	1,927,140,000
24-MAY	14.375% 03-FEB-2033			15.329	80,000,000	79,468,000
24-MAY	14.375% 03-FEB-2033			16.450	10,000,000	9,439,900
24-MAY	14.375% 03-FEB-2033			15.990	2,000,000,000	1,927,580,000
24-MAY	14.375% 03-FEB-2033			16.144	10,000,000,000	9,570,800,000
24-MAY	14.375% 03-FEB-2033			15.450	60,000,000	59,270,000
24-MAY	14.375% 03-FEB-2033			15.200	1,000,000	999,280
24-MAY	14.375% 03-FEB-2033			16.300	60,000,000	57,022,800
24-MAY	14.250% 22-JUN-2034			15.556	200,000,000	197,850,000
24-MAY	14.250% 22-JUN-2034			15.556	100,000,000	98,925,000
24-MAY	16.250% 08-NOV-2035			17.250	17,837,900,000	16,965,805,069
24-MAY	16.250% 08-NOV-2035			17.250	32,436,700,000	30,850,869,737
24-MAY	16.250% 08-NOV-2035			16.900	7,284,000,000	7,050,329,280

24-MAY	16.250% 08-NOV-2035			16.900	155,800,000	150,801,936
24-MAY	16.250% 08-NOV-2035			16.200	10,000,000	10,030,000
24-MAY	16.250% 08-NOV-2035			16.519	986,700,000	973,662,657
24-MAY	16.250% 08-NOV-2035			15.631	6,500,000	6,714,500
24-MAY	16.250% 08-NOV-2035			16.900	1,500,000,000	1,451,880,000
24-MAY	16.250% 08-NOV-2035			16.519	148,000,000	146,044,464
24-MAY	16.250% 08-NOV-2035			16.519	108,500,000	107,066,381
24-MAY	16.250% 08-NOV-2035			16.300	135,000,000	134,712,450
24-MAY	16.250% 08-NOV-2035			16.300	500,000,000	498,935,000
24-MAY	16.250% 08-NOV-2035			16.800	20,000,000,000	19,456,200,000
24-MAY	16.250% 08-NOV-2035			16.900	4,005,700,000	3,877,197,144
24-MAY	16.250% 08-NOV-2035			16.900	2,364,000,000	2,288,162,880
24-MAY	16.250% 08-NOV-2035			16.300	760,000,000	758,381,200
24-MAY	16.250% 08-NOV-2035			16.350	100,000,000	99,532,000
24-MAY	16.250% 08-NOV-2035			16.890	1,500,000,000	1,452,615,000
24-MAY	16.250% 08-NOV-2035			17.250	693,600,000	659,689,896
24-MAY	16.250% 08-NOV-2035			17.250	10,526,900,000	10,012,239,859
24-MAY	16.250% 08-NOV-2035			16.900	1,190,500,000	1,152,308,760
24-MAY	16.250% 08-NOV-2035			16.300	45,000,000	44,904,150
24-MAY	16.250% 08-NOV-2035			15.774	150,000,000	153,798,000
24-MAY	16.000% 14-MAY-2037			16.425	299,000,000	315,355,300
24-MAY	16.000% 14-MAY-2037			16.425	2,100,000	2,214,870
24-MAY	16.000% 14-MAY-2037			16.000	24,000,000	25,854,240
24-MAY	16.000% 14-MAY-2037			16.850	1,000,000,000	1,032,950,000

24-MAY	16.000% 14-MAY-2037			16.500	6,000,000	6,304,860
24-MAY	16.000% 14-MAY-2037			16.425	1,762,400,000	1,858,803,280
24-MAY	16.000% 14-MAY-2037			16.180	100,000,000	106,761,000
24-MAY	16.000% 14-MAY-2037			15.928	1,318,000,000	1,424,955,700
24-MAY	16.000% 14-MAY-2037			16.490	1,553,500,000	1,633,225,620
24-MAY	16.000% 14-MAY-2037			16.419	610,000,000	643,577,940
24-MAY	16.000% 14-MAY-2037			16.425	190,000,000	200,393,000
24-MAY	16.000% 14-MAY-2037			16.800	1,500,000,000	1,553,205,000
24-MAY	16.000% 14-MAY-2037			16.500	50,000,000	52,540,500
24-MAY	16.000% 14-MAY-2037			16.000	400,000,000	430,904,000
24-MAY	16.000% 14-MAY-2037			16.200	600,000,000	639,924,000
24-MAY	16.000% 14-MAY-2037			16.425	40,900,000	43,137,230
24-MAY	16.000% 14-MAY-2037			16.000	600,000,000	646,356,000
24-MAY	16.000% 14-MAY-2037			16.490	1,184,100,000	1,244,868,012
24-MAY	16.000% 14-MAY-2037			16.490	1,762,400,000	1,852,846,368
24-MAY	16.000% 14-MAY-2037			16.295	250,000,000	265,377,500
24-MAY	16.000% 14-MAY-2037			16.425	1,553,500,000	1,638,476,450
24-MAY	16.000% 14-MAY-2037			16.425	18,100,000	19,090,070
24-MAY	16.000% 14-MAY-2037			16.200	3,200,000,000	3,412,928,000
24-MAY	16.000% 14-MAY-2037			16.000	200,000,000	215,452,000
24-MAY	16.000% 14-MAY-2037			16.000	109,600,000	118,067,696
24-MAY	16.000% 14-MAY-2037			16.425	23,800,000	25,101,860
24-MAY	16.000% 14-MAY-2037			16.490	500,000,000	525,660,000
24-MAY	16.000% 14-MAY-2037			16.201	4,000,000,000	4,265,960,000
24-MAY	16.000% 14-MAY-2037			16.200	200,000,000	213,308,000
24-MAY	16.000% 14-MAY-2037			16.000	500,000,000	538,630,000

24-MAY	16.000% 14-MAY-2037			16.500	10,000,000	10,508,100
24-MAY	16.000% 14-MAY-2037			16.790	1,500,000,000	1,553,970,000
24-MAY	16.000% 14-MAY-2037			16.495	866,000,000	910,217,960
24-MAY	16.000% 14-MAY-2037			16.230	1,000,000,000	1,064,950,000
24-MAY	16.000% 14-MAY-2037			15.935	100,000,000	108,081,000
24-MAY	17.500% 01-NOV-2040			17.000	11,500,000	11,820,622
24-MAY	17.500% 01-NOV-2040			16.400	100,000,000	106,256,000
24-MAY	17.500% 01-NOV-2040			17.200	381,900,000	388,300,644
24-MAY	17.750% 08-MAY-2042			17.500	2,600,000	2,858,154
24-MAY	17.750% 08-MAY-2042			17.049	30,000,000	33,740,400
24-MAY	18.500% 14-AUG-2042			15.800	40,000,000	47,963,200
24-MAY	18.500% 14-AUG-2042			16.500	285,000,000	328,684,800
24-MAY	18.500% 14-AUG-2042			16.500	615,000,000	709,267,200
24-MAY	18.500% 14-AUG-2042			16.501	900,000,000	1,037,898,000
24-MAY	18.500% 14-AUG-2042			16.600	21,000,000	24,087,000
24-MAY	15.000% 18-JUN-2043			15.804	1,000,000,000	1,006,540,000
24-MAY	15.000% 18-JUN-2043			16.750	1,000,000,000	954,970,000
24-MAY	15.000% 18-JUN-2043			16.400	100,000,000	97,346,000
24-MAY	15.000% 18-JUN-2043			16.750	1,000,000,000	954,970,000
24-MAY	15.000% 18-JUN-2043			16.750	10,000,000	9,549,700
24-MAY	15.000% 18-JUN-2043			15.707	85,000,000	86,031,050
24-MAY	15.000% 18-JUN-2043			15.770	15,000,000,000	15,127,650,000
24-MAY	15.000% 18-JUN-2043			15.507	48,900,000	50,066,265
24-MAY	15.000% 18-JUN-2043			15.250	1,000,000	1,039,270
24-MAY	15.000% 18-JUN-2043			15.500	9,800,000	10,037,846
24-MAY	15.000% 18-JUN-2043			16.000	237,500,000	236,417,000

24-MAY	15.000% 18-JUN-2043			16.750	1,000,000,000	954,970,000
24-MAY	15.000% 18-JUN-2043			15.953	10,000,000	9,981,100
<b>TOTAL</b>					<b>603,989,200,000</b>	