

**Government Securities Daily Secondary Market Report for 28-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>
28-MAY	0.000% 15-AUG-2024	9.006	9.329	98.088	89,200,000	87,494,496
28-MAY	0.000% 15-AUG-2024	9.001	9.324	98.089	89,200,000	87,495,388
28-MAY	0.000% 29-AUG-2024	8.001	8.243	98.002	2,000,000	1,960,040
28-MAY	0.000% 21-NOV-2024	12.999	13.435	94.070	5,000,000,000	4,703,500,000
28-MAY	0.000% 21-NOV-2024	12.000	12.371	94.501	19,400,000	18,333,194
28-MAY	0.000% 21-NOV-2024	10.000	10.258	95.375	300,000	286,125
28-MAY	0.000% 05-DEC-2024	11.999	12.342	94.092	28,700,000	27,004,404
28-MAY	0.000% 19-DEC-2024	13.001	13.369	93.195	1,488,400,000	1,387,114,380
28-MAY	0.000% 22-MAY-2025	13.649	13.664	88.164	2,000,000,000	1,763,280,000
28-MAY	0.000% 22-MAY-2025	13.300	13.314	88.432	1,085,000,000	959,487,200
28-MAY	0.000% 22-MAY-2025	13.300	13.314	88.432	915,000,000	809,152,800
28-MAY	14.000% 29-MAY-2025		14.250	106.694	1,000,000,000	1,066,940,000
28-MAY	14.000% 29-MAY-2025		14.250	106.694	1,000,000,000	1,066,940,000
28-MAY	14.000% 29-MAY-2025		14.499	106.468	6,248,400,000	6,652,546,512
28-MAY	14.000% 29-MAY-2025		14.499	106.468	1,439,300,000	1,532,393,924
28-MAY	14.000% 29-MAY-2025		14.499	106.468	1,100,000,000	1,171,148,000
28-MAY	14.000% 29-MAY-2025		14.499	106.468	2,635,500,000	2,805,964,140
28-MAY	14.000% 29-MAY-2025		14.499	106.468	126,200,000	134,362,616
28-MAY	14.000% 29-MAY-2025		14.150	106.784	1,000,000,000	1,067,840,000
28-MAY	14.000% 29-MAY-2025		14.250	106.694	1,000,000,000	1,066,940,000
28-MAY	14.000% 29-MAY-2025		14.499	106.468	1,815,600,000	1,933,033,008
28-MAY	14.000% 29-MAY-2025		14.499	106.468	918,300,000	977,695,644
28-MAY	14.000% 29-MAY-2025		14.499	106.468	1,313,800,000	1,398,776,584
28-MAY	14.000% 29-MAY-2025		14.499	106.468	4,414,600,000	4,700,136,328

28-MAY	14.000% 29-MAY-2025		14.300	106.648	1,000,000,000	1,066,480,000
28-MAY	14.000% 29-MAY-2025		14.250	106.694	1,000,000,000	1,066,940,000
28-MAY	14.000% 29-MAY-2025		14.300	106.648	1,000,000,000	1,066,480,000
28-MAY	14.000% 29-MAY-2025		14.300	106.648	1,000,000,000	1,066,480,000
28-MAY	14.000% 29-MAY-2025		14.300	106.648	1,000,000,000	1,066,480,000
28-MAY	14.000% 29-MAY-2025		14.300	106.648	1,000,000,000	1,066,480,000
28-MAY	14.000% 29-MAY-2025		14.500	106.468	1,793,400,000	1,909,397,112
28-MAY	14.000% 29-MAY-2025		14.500	106.468	447,000,000	475,911,960
28-MAY	13.500% 09-JUL-2026		13.500	105.077	28,600,000	30,052,022
28-MAY	13.500% 09-JUL-2026		14.600	103.128	100,000,000	103,128,000
28-MAY	14.125% 13-JAN-2028		15.200	102.108	730,000,000	745,388,400
28-MAY	14.125% 13-JAN-2028		15.201	102.105	730,000,000	745,366,500
28-MAY	14.125% 13-JAN-2028		15.000	102.644	1,000,000,000	1,026,440,000
28-MAY	14.125% 13-JAN-2028		15.000	102.644	2,000,000,000	2,052,880,000
28-MAY	14.125% 13-JAN-2028		15.500	101.311	230,000,000	233,015,300
28-MAY	14.125% 13-JAN-2028		15.261	101.944	25,000,000,000	25,486,000,000
28-MAY	14.125% 13-JAN-2028		15.500	101.311	25,000,000,000	25,327,750,000
28-MAY	14.125% 13-JAN-2028		15.500	101.311	25,000,000,000	25,327,750,000
28-MAY	14.125% 13-JAN-2028		15.000	102.644	555,000,000	569,674,200
28-MAY	14.125% 13-JAN-2028		15.261	101.944	25,000,000,000	25,486,000,000
28-MAY	14.125% 13-JAN-2028		14.800	103.184	15,000,000	15,477,561
28-MAY	14.125% 13-JAN-2028		15.000	102.644	175,000,000	179,627,000
28-MAY	14.125% 13-JAN-2028		15.010	102.617	3,000,000,000	3,078,510,000

28-MAY	17.000% 03-APR-2031		15.350	108.993	9,200,000	10,027,356
28-MAY	16.375% 04-MAR-2032		16.000	104.935	3,000,000	3,148,050
28-MAY	14.375% 03-FEB-2033		15.329	99.498	62,000,000	61,688,760
28-MAY	14.375% 03-FEB-2033		15.329	99.498	20,000,000	19,899,600
28-MAY	14.375% 03-FEB-2033		16.500	94.352	10,000,000,000	9,435,200,000
28-MAY	14.250% 22-JUN-2034		16.001	97.000	5,000,000	4,850,000
28-MAY	16.250% 08-NOV-2035		16.033	101.339	186,500,000	188,997,235
28-MAY	16.250% 08-NOV-2035		15.089	106.463	780,000,000	830,411,400
28-MAY	16.250% 08-NOV-2035		15.092	106.446	780,000,000	830,278,800
28-MAY	16.000% 14-MAY-2037		17.000	102.731	166,100,000	170,636,191
28-MAY	16.000% 14-MAY-2037		17.000	102.731	601,900,000	618,337,889
28-MAY	16.000% 14-MAY-2037		17.000	102.731	49,500,000	50,851,845
28-MAY	16.000% 14-MAY-2037		17.000	102.731	33,400,000	34,312,154
28-MAY	16.000% 14-MAY-2037		15.800	108.999	5,500,000	5,994,967
28-MAY	16.000% 14-MAY-2037		17.000	102.731	16,500,000	16,950,615
28-MAY	16.000% 14-MAY-2037		17.000	102.731	186,600,000	191,696,046
28-MAY	16.000% 14-MAY-2037		16.300	106.308	188,200,000	200,071,656
28-MAY	16.000% 14-MAY-2037		15.508	110.626	452,000,000	500,029,520
28-MAY	16.000% 14-MAY-2037		15.700	109.552	100,000	109,552
28-MAY	16.000% 14-MAY-2037		17.000	102.731	66,100,000	67,905,191

28-MAY	16.000% 14-MAY-2037		17.000	102.731	4,700,000	4,828,357
28-MAY	16.000% 14-MAY-2037		17.000	102.731	66,100,000	67,905,191
28-MAY	16.000% 14-MAY-2037		16.000	107.909	130,000,000	140,281,700
28-MAY	16.000% 14-MAY-2037		15.508	110.626	452,000,000	500,029,520
28-MAY	16.000% 14-MAY-2037		15.508	110.626	452,000,000	500,029,520
28-MAY	16.000% 14-MAY-2037		17.000	102.731	70,800,000	72,733,548
28-MAY	16.000% 14-MAY-2037		17.000	102.731	53,000,000	54,447,430
28-MAY	16.000% 14-MAY-2037		17.000	102.731	97,100,000	99,751,801
28-MAY	16.000% 14-MAY-2037		17.000	102.731	89,500,000	91,944,245
28-MAY	16.000% 14-MAY-2037		15.532	110.490	18,100,000	19,998,690
28-MAY	16.000% 14-MAY-2037		17.000	102.731	64,800,000	66,569,688
28-MAY	17.500% 01-NOV-2040		17.600	99.698	5,100,000	5,084,598
28-MAY	17.500% 01-NOV-2040		16.100	108.250	1,000,000	1,082,500
28-MAY	17.500% 01-NOV-2040		16.600	105.262	5,000,000	5,263,100
28-MAY	18.500% 14-AUG-2042		17.070	112.031	37,000,000	41,451,470
28-MAY	18.500% 14-AUG-2042		16.200	117.452	8,600,000	10,100,872
28-MAY	18.500% 14-AUG-2042		17.000	112.450	13,400,000	15,068,300
28-MAY	18.500% 14-AUG-2042		17.695	108.416	17,000,000	18,430,720
28-MAY	15.000% 18-JUN-2043		16.000	99.713	30,000,000	29,913,900
28-MAY	15.000% 18-JUN-2043		15.507	102.553	20,500,000	21,023,365
28-MAY	15.000% 18-JUN-2043		16.200	98.602	1,000,000	986,020
28-MAY	15.000% 18-JUN-2043		15.770	101.020	4,759,300,000	4,807,844,860
28-MAY	15.000% 18-JUN-2043		16.250	98.328	115,000,000	113,077,200

28-MAY	15.000% 18-JUN-2043		15.953	99.980	30,000,000	29,994,000
28-MAY	15.000% 18-JUN-2043		14.014	112.151	37,000,000	41,495,870
<b>TOTALS</b>					<b>171,722,500,000</b>	