

**Government Securities Daily Secondary Market Report for 17-MAY-2024**

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY(%p.a)	YTM (%p.a)	PRICE/100	AMOUNT	AMOUNT (COST)
17-MAY	0.000% 25-JUL-2024	9.001	9.335	98.327	100,000	98,327
17-MAY	0.000% 15-AUG-2024	8.091	8.341	98.044	1,000,000	980,440
17-MAY	0.000% 21-NOV-2024	11.600	11.926	94.362	635,900,000	600,047,958
17-MAY	0.000% 21-NOV-2024	8.999	9.196	95.570	21,000,000	20,069,700
17-MAY	0.000% 10-APR-2025	12.037	12.108	90.239	332,500,000	300,044,675
17-MAY	0.000% 08-MAY-2025	11.000	11.014	90.311	443,000,000	400,077,730
17-MAY	14.000% 29-MAY-2025		13.855	106.620	30,000,000,000	31,986,000,000
17-MAY	14.000% 29-MAY-2025		13.801	106.671	25,000,000,000	26,667,750,000
17-MAY	14.000% 29-MAY-2025		13.801	106.671	25,000,000,000	26,667,750,000
17-MAY	14.000% 29-MAY-2025		13.855	106.620	30,000,000,000	31,986,000,000
17-MAY	14.000% 29-MAY-2025		14.000	106.484	24,100,000	25,662,644
17-MAY	13.500% 09-JUL-2026		13.500	104.663	286,700,000	300,068,821
17-MAY	16.625% 27-AUG-2026		14.700	107.117	4,276,800,000	4,581,179,856
17-MAY	14.125% 13-JAN-2028		15.500	100.855	20,000,000	20,170,977
17-MAY	14.125% 13-JAN-2028		15.500	100.855	10,000,000,000	10,085,500,000
17-MAY	14.125% 13-JAN-2028		15.515	100.814	50,000,000	50,407,000
17-MAY	14.125% 13-JAN-2028		15.416	101.080	1,100,000,000	1,111,880,000
17-MAY	14.125% 13-JAN-2028		15.000	102.196	1,000,000,000	1,021,960,000
17-MAY	14.125% 13-JAN-2028		15.250	101.523	2,000,000	2,030,460
17-MAY	14.125% 13-JAN-2028		14.900	102.467	4,900,000	5,020,883
17-MAY	14.125% 13-JAN-2028		14.000	104.952	238,200,000	249,995,664
17-MAY	14.125% 13-JAN-2028		15.250	101.523	1,000,000,000	1,015,230,000
17-MAY	14.125% 13-JAN-2028		15.500	100.855	10,000,000,000	10,085,500,000
17-MAY	14.125% 13-JAN-2028		15.100	101.926	2,000,000,000	2,038,520,000
17-MAY	14.125% 13-JAN-2028		15.050	102.061	2,000,000,000	2,041,219,000

17-MAY	14.125% 13-JAN-2028		15.015	102.156	390,000,000	398,408,400
17-MAY	14.250% 23-AUG-2029		16.703	94.587	10,000,000	9,458,700
17-MAY	17.000% 03-APR-2031		15.010	110.009	185,000,000	203,516,650
17-MAY	17.000% 03-APR-2031		16.201	104.879	9,000,000,000	9,439,110,000
17-MAY	16.375% 04-MAR-2032		15.650	106.017	42,000,000	44,527,140
17-MAY	14.375% 03-FEB-2033		16.050	95.832	100,000,000	95,832,000
17-MAY	14.375% 03-FEB-2033		15.186	99.710	100,000,000	99,710,000
17-MAY	14.375% 03-FEB-2033		15.091	100.153	50,000,000	50,076,500
17-MAY	14.375% 03-FEB-2033		15.950	96.269	39,700,000	38,218,793
17-MAY	14.375% 03-FEB-2033		15.995	96.072	39,700,000	38,140,584
17-MAY	14.375% 03-FEB-2033		15.350	98.957	120,000,000	118,748,400
17-MAY	14.375% 03-FEB-2033		16.000	96.050	298,000,000	286,229,000
17-MAY	14.375% 03-FEB-2033		15.850	96.710	17,800,000	17,214,380
17-MAY	14.250% 22-JUN-2034		15.900	97.018	55,000,000	53,359,900
17-MAY	14.250% 22-JUN-2034		15.270	100.018	50,000,000	50,009,000
17-MAY	16.250% 08-NOV-2035		15.092	114.084	795,000,000	906,967,800
17-MAY	16.000% 14-MAY-2037		16.000	107.408	5,000,000	5,370,400
17-MAY	16.000% 14-MAY-2037		16.200	106.335	10,000,000,000	10,633,500,000
17-MAY	16.000% 14-MAY-2037		16.200	106.335	10,000,000,000	10,633,500,000
17-MAY	16.000% 14-MAY-2037		15.200	111.893	178,700,000	199,952,791
17-MAY	16.000% 14-MAY-2037		16.100	106.869	200,000,000	213,738,000
17-MAY	16.000% 14-MAY-2037		16.480	104.864	10,000,000,000	10,486,400,000
17-MAY	16.000% 14-MAY-2037		16.500	104.761	1,815,100,000	1,901,516,911
17-MAY	16.000% 14-MAY-2037		16.500	104.761	1,130,300,000	1,184,113,583
17-MAY	16.000% 14-MAY-2037		16.477	104.880	660,000,000	692,208,000
17-MAY	16.000% 14-MAY-2037		16.477	104.880	8,300,000,000	8,705,040,000
17-MAY	16.000% 14-MAY-2037		16.500	104.761	13,363,000,000	13,999,212,430

17-MAY	16.000% 14-MAY-2037		16.200	106.335	10,000,000,000	10,633,500,000
17-MAY	16.000% 14-MAY-2037		16.500	104.761	302,200,000	316,587,742
17-MAY	16.000% 14-MAY-2037		16.509	104.715	70,000,000	73,300,500
17-MAY	16.000% 14-MAY-2037		16.509	104.715	68,000,000	71,206,200
17-MAY	16.000% 14-MAY-2037		16.509	104.715	350,000,000	366,502,500
17-MAY	16.000% 14-MAY-2037		16.480	104.864	10,000,000,000	10,486,400,000
17-MAY	16.000% 14-MAY-2037		16.110	106.816	4,000,000,000	4,272,640,000
17-MAY	16.000% 14-MAY-2037		16.509	104.715	40,000,000	41,886,000
17-MAY	16.000% 14-MAY-2037		16.490	104.812	10,000,000,000	10,481,200,000
17-MAY	16.000% 14-MAY-2037		16.490	104.812	10,000,000,000	10,481,200,000
17-MAY	16.000% 14-MAY-2037		16.490	104.812	8,000,000,000	8,384,960,000
17-MAY	16.000% 14-MAY-2037		16.477	104.880	10,000,000,000	10,488,000,000
17-MAY	16.000% 14-MAY-2037		16.500	104.761	451,000,000	472,472,110
17-MAY	16.000% 14-MAY-2037		16.500	104.761	422,300,000	442,405,703
17-MAY	16.000% 14-MAY-2037		16.500	104.761	1,318,000,000	1,380,749,980
17-MAY	16.000% 14-MAY-2037		15.100	112.476	8,900,000	10,010,364
17-MAY	16.000% 14-MAY-2037		16.300	105.806	5,000,000	5,290,300
17-MAY	16.000% 14-MAY-2037		16.350	105.543	2,000,000,000	2,110,860,000
17-MAY	16.000% 14-MAY-2037		16.490	104.812	10,000,000,000	10,481,200,000
17-MAY	16.000% 14-MAY-2037		15.433	110.553	50,000,000	55,276,500
17-MAY	16.000% 14-MAY-2037		16.500	104.761	122,000,000	127,808,420
17-MAY	16.000% 14-MAY-2037		16.500	104.761	38,200,000	40,018,702
17-MAY	16.000% 14-MAY-2037		16.480	104.864	660,000,000	692,102,400
17-MAY	16.000% 14-MAY-2037		16.509	104.715	65,000,000	68,064,750
17-MAY	16.000% 14-MAY-2037		15.500	110.174	30,700,000	33,823,418
17-MAY	16.000% 14-MAY-2037		16.500	104.761	236,000,000	247,235,960
17-MAY	16.000% 14-MAY-2037		16.509	104.715	15,000,000	15,707,250

17-MAY	16.000% 14-MAY-2037		15.808	108.454	139,600,000	151,401,784
17-MAY	16.000% 14-MAY-2037		16.480	104.864	8,300,000,000	8,703,712,000
17-MAY	16.000% 14-MAY-2037		16.480	104.864	5,000,000,000	5,243,200,000
17-MAY	16.000% 14-MAY-2037		16.450	105.020	200,000,000	210,040,000
17-MAY	16.000% 14-MAY-2037		16.000	107.408	50,000,000	53,704,000
17-MAY	16.000% 14-MAY-2037		16.497	104.776	4,000,000,000	4,191,040,000
17-MAY	16.000% 14-MAY-2037		16.500	104.761	1,377,800,000	1,443,397,058
17-MAY	16.000% 14-MAY-2037		16.500	104.761	463,900,000	485,986,279
17-MAY	16.000% 14-MAY-2037		16.409	105.235	200,000,000	210,470,000
17-MAY	16.000% 14-MAY-2037		15.258	111.558	10,000,000	11,155,800
17-MAY	16.000% 14-MAY-2037		16.203	106.319	10,000,000,000	10,631,900,000
17-MAY	16.000% 14-MAY-2037		16.477	104.880	10,000,000,000	10,488,000,000
17-MAY	16.000% 14-MAY-2037		16.477	104.880	10,000,000,000	10,488,000,000
17-MAY	16.000% 14-MAY-2037		16.500	104.761	273,800,000	286,835,618
17-MAY	16.000% 14-MAY-2037		16.500	104.761	357,100,000	374,101,531
17-MAY	16.000% 14-MAY-2037		16.500	104.761	116,400,000	121,941,804
17-MAY	16.000% 14-MAY-2037		16.500	104.761	309,800,000	324,549,578
17-MAY	16.000% 14-MAY-2037		16.509	104.715	900,000	942,435
17-MAY	16.000% 14-MAY-2037		16.245	106.096	7,400,000,000	7,851,104,000
17-MAY	16.000% 14-MAY-2037		16.300	105.806	10,000,000	10,580,600
17-MAY	16.000% 14-MAY-2037		16.500	104.761	248,400,000	260,226,324
17-MAY	16.000% 14-MAY-2037		16.100	106.869	2,100,000,000	2,244,249,000
17-MAY	16.000% 14-MAY-2037		16.480	104.864	10,000,000,000	10,486,400,000
17-MAY	16.000% 14-MAY-2037		16.500	104.761	9,000,000	9,428,490
17-MAY	16.000% 14-MAY-2037		16.509	104.715	10,000,000	10,471,500
17-MAY	16.000% 14-MAY-2037		16.509	104.715	170,000,000	178,015,500

17-MAY	16.000% 14-MAY-2037		16.509	104.715	77,500,000	81,154,125
17-MAY	16.000% 14-MAY-2037		16.509	104.715	238,900,000	250,164,135
17-MAY	16.000% 14-MAY-2037		16.509	104.715	1,600,000,000	1,675,440,000
17-MAY	16.000% 14-MAY-2037		16.203	106.319	10,000,000,000	10,631,900,000
17-MAY	16.000% 14-MAY-2037		16.203	106.319	10,000,000,000	10,631,900,000
17-MAY	16.000% 14-MAY-2037		16.203	106.319	10,000,000,000	10,631,900,000
17-MAY	16.000% 14-MAY-2037		16.500	104.761	406,400,000	425,748,704
17-MAY	16.000% 14-MAY-2037		16.500	104.761	390,600,000	409,196,466
17-MAY	16.000% 14-MAY-2037		16.200	106.335	10,000,000,000	10,633,500,000
17-MAY	16.000% 14-MAY-2037		16.200	106.335	10,000,000,000	10,633,500,000
17-MAY	16.000% 14-MAY-2037		16.477	104.880	5,000,000,000	5,244,000,000
17-MAY	16.000% 14-MAY-2037		16.740	103.530	1,830,000,000	1,894,599,000
17-MAY	16.000% 14-MAY-2037		16.100	106.869	1,400,000,000	1,496,166,000
17-MAY	16.000% 14-MAY-2037		16.509	104.715	40,000,000	41,886,000
17-MAY	16.000% 14-MAY-2037		16.509	104.715	630,000,000	659,704,500
17-MAY	16.000% 14-MAY-2037		16.509	104.715	97,500,000	102,097,125
17-MAY	16.000% 14-MAY-2037		17.045	102.004	40,000,000	40,801,600
17-MAY	16.000% 14-MAY-2037		16.509	104.715	356,800,000	373,623,120
17-MAY	16.000% 14-MAY-2037		16.500	104.761	1,151,700,000	1,206,532,437
17-MAY	16.000% 14-MAY-2037		15.300	111.314	269,600,000	300,102,544
17-MAY	16.000% 14-MAY-2037		16.500	104.761	6,100,000,000	6,390,421,000
17-MAY	16.000% 14-MAY-2037		16.203	106.319	10,000,000,000	10,631,900,000
17-MAY	16.000% 14-MAY-2037		15.110	112.417	44,500,000	50,025,565
17-MAY	16.000% 14-MAY-2037		16.737	103.545	1,830,000,000	1,894,873,500
17-MAY	16.000% 14-MAY-2037		16.100	106.869	300,000,000	320,607,000

17-MAY	16.000% 14-MAY-2037		15.808	108.454	2,800,000,000	3,036,712,000
17-MAY	17.500% 01-NOV-2040		17.443	108.757	33,900,000	36,868,623
17-MAY	17.750% 08-MAY-2042		17.200	111.251	32,500,000	36,156,575
17-MAY	18.500% 14-AUG-2042		17.500	108.966	9,200,000	10,024,872
17-MAY	18.500% 14-AUG-2042		17.000	111.897	40,300,000	45,094,491
17-MAY	15.000% 18-JUN-2043		15.530	101.956	98,100,000	100,018,836
17-MAY	15.000% 18-JUN-2043		15.048	104.880	10,000,000,000	10,488,000,000
17-MAY	15.000% 18-JUN-2043		15.797	100.402	500,000,000	502,010,000
17-MAY	15.000% 18-JUN-2043		15.801	100.379	4,500,000,000	4,517,055,000
17-MAY	15.000% 18-JUN-2043		15.800	100.385	500,000,000	501,925,000
17-MAY	15.000% 18-JUN-2043		16.058	98.928	1,500,000,000	1,483,920,000
17-MAY	15.000% 18-JUN-2043		15.047	104.880	10,000,000,000	10,488,000,000
17-MAY	15.000% 18-JUN-2043		16.308	97.551	1,000,000	975,505
17-MAY	15.000% 18-JUN-2043		15.480	102.250	10,000,000	10,225,000
17-MAY	15.000% 18-JUN-2043		15.801	100.379	6,500,000,000	6,524,635,000
17-MAY	15.000% 18-JUN-2043		17.100	93.418	3,300,000	3,082,794
17-MAY	15.000% 18-JUN-2043		15.480	102.250	85,000,000	86,912,500
17-MAY	15.000% 18-JUN-2043		16.510	96.463	10,000,000,000	9,646,300,000
17-MAY	15.000% 18-JUN-2043		16.800	94.943	2,000,000,000	1,898,860,000
17-MAY	15.000% 18-JUN-2043		16.600	95.986	100,000,000	95,986,000
17-MAY	15.000% 18-JUN-2043		16.000	99.250	55,000,000	54,587,500
17-MAY	15.000% 18-JUN-2043		15.800	100.385	3,500,000,000	3,513,475,000
17-MAY	15.000% 18-JUN-2043		15.800	100.385	3,000,000,000	3,011,550,000
17-MAY	15.000% 18-JUN-2043		16.500	96.516	10,000,000,000	9,651,600,000
17-MAY	15.000% 18-JUN-2043		16.499	96.521	12,400,000,000	11,968,604,000
17-MAY	15.000% 18-JUN-2043		15.950	99.532	100,000,000	99,532,000
17-MAY	15.000% 18-JUN-2043		16.820	94.840	10,000,000,000	9,484,000,000
17-MAY	15.000% 18-JUN-2043		16.008	99.208	70,000,000	69,445,600

17-MAY	15.000% 18-JUN-2043		17.080	93.516	4,600,000	4,301,736
17-MAY	15.000% 18-JUN-2043		15.797	100.402	4,500,000,000	4,518,090,000
17-MAY	15.000% 18-JUN-2043		16.752	95.191	10,000,000,000	9,519,100,000
17-MAY	15.000% 18-JUN-2043		16.780	95.046	10,000,000,000	9,504,600,000
17-MAY	15.000% 18-JUN-2043		16.500	96.516	2,400,000,000	2,316,384,000
17-MAY	15.000% 18-JUN-2043		15.500	102.133	90,700,000	92,634,631
17-MAY	15.000% 18-JUN-2043		15.700	100.962	500,000,000	504,810,000
17-MAY	15.000% 18-JUN-2043		15.000	105.176	95,100,000	100,022,376
17-MAY	15.000% 18-JUN-2043		15.507	102.091	74,200,000	75,751,522
Total					556,685,900,000	