

**Government Securities Daily Secondary Market Report for Wednesday 14th July 2021**

<b>VALUE DATE</b>	<b>SECURITY COUPON/MAT DATE</b>	<b>MMY</b>	<b>YTM</b>	<b>AMOUNT (FV)</b>	<b>AMOUNT (COST)</b>
14-JUL	0.000% 07-JUL-2022	10.422	10.432	10,000,000	9,072,600
14-JUL	0.000% 07-JUL-2022	10.307	10.317	312,400,000	283,718,556
14-JUL	0.000% 07-JUL-2022	10.307	10.317	312,400,000	283,718,556
14-JUL	0.000% 23-JUN-2022	10.229	10.258	300,000,000	273,621,000
14-JUL	0.000% 07-JUL-2022	10.225	10.235	1,000,000,000	908,850,000
14-JUL	0.000% 23-JUN-2022	10.200	10.229	1,000,000,000	912,300,000
14-JUL	0.000% 07-JUL-2022	10.201	10.210	1,000,000,000	909,050,000
14-JUL	0.000% 07-JUL-2022	10.201	10.210	1,000,000,000	909,050,000
14-JUL	0.000% 07-JUL-2022	10.178	10.188	5,500,000,000	5,000,765,000
14-JUL	0.000% 07-JUL-2022	10.178	10.188	750,000,000	681,922,500
14-JUL	0.000% 23-JUN-2022	10.000	10.028	274,000,000	250,400,601
14-JUL	0.000% 23-JUN-2022	10.000	10.028	274,000,000	250,400,601
14-JUL	0.000% 23-JUN-2022	10.000	10.028	274,000,000	250,400,601
14-JUL	0.000% 23-JUN-2022	9.700	9.726	13,100,000	12,002,744
14-JUL	0.000% 23-JUN-2022	9.000	9.023	130,200,000	120,019,662
14-JUL	0.000% 23-DEC-2021	7.593	7.753	16,000,000	15,478,400
14-JUL	0.000% 26-AUG-2021	6.501	6.690	605,000,000	600,402,000
14-JUL	14.250% 22-JUN-2034		13.750	68,000,000	70,187,560
14-JUL	17.000% 03-APR-2031		14.700	12,000,000,000	13,902,120,000

14-JUL	14.250% 22-JUN-2034		14.700	1,000,000,000	976,510,000
14-JUL	17.000% 03-APR-2031		14.690	12,000,000,000	13,908,840,000
14-JUL	16.000% 14-NOV-2030		13.406	7,000,000	8,097,110
14-JUL	14.000% 18-JAN-2024		12.320	5,500,000,000	6,062,815,000
14-JUL	16.000% 14-NOV-2030		13.406	25,000,000	28,918,250
14-JUL	11.000% 13-APR-2023		11.150	4,500,000,000	4,610,250,000
14-JUL	14.250% 22-JUN-2034		13.871	195,100,000	199,938,480
14-JUL	14.250% 22-JUN-2034		14.700	1,000,000,000	976,510,000
14-JUL	16.625% 27-AUG-2026		13.550	1,000,000,000	1,170,970,000
14-JUL	14.250% 22-JUN-2034		14.493	20,264,000,000	20,025,898,000
14-JUL	17.500% 01-NOV-2040		15.607	26,500,000,000	30,133,945,000
14-JUL	14.250% 22-JUN-2034		14.700	1,000,000,000	976,510,000
14-JUL	14.250% 22-JUN-2034		14.600	100,000,000	98,214,000
14-JUL	16.000% 14-NOV-2030		13.406	7,000,000	8,097,110
14-JUL	17.000% 16-JAN-2025		12.677	2,000,000	2,401,940
14-JUL	14.250% 22-JUN-2034		14.650	1,000,000,000	979,320,000
14-JUL	14.875% 10-MAY-2024		11.800	273,600,000	300,059,856
14-JUL	14.250% 22-JUN-2034		14.650	1,000,000,000	979,320,000
14-JUL	14.250% 22-JUN-2034		14.700	1,000,000,000	976,510,000
14-JUL	11.000% 13-APR-2023		11.480	10,000,000,000	10,193,800,000
14-JUL	17.000% 03-APR-2031		14.400	12,000,000,000	14,103,960,000

14-JUL	17.500% 01-NOV-2040		15.599	26,400,000,000	30,034,488,000
14-JUL	16.625% 27-AUG-2026		13.500	1,000,000,000	1,172,910,000
14-JUL	14.250% 22-JUN-2034		14.700	1,000,000,000	976,510,000
14-JUL	16.625% 27-AUG-2026		13.490	1,000,000,000	1,173,300,000
14-JUL	16.625% 27-AUG-2026		13.750	10,500,000,000	12,213,915,000
14-JUL	14.250% 22-JUN-2034		14.513	2,000,000	1,974,140
14-JUL	16.625% 27-AUG-2026		13.500	1,000,000,000	1,172,910,000
<b>14-JUL</b>	<b>16.625% 27-AUG-2026</b>		<b>13.500</b>	<b>1,000,000,000</b>	<b>1,172,910,000</b>
<b>TOTALS</b>				<b>165,114,800,000</b>	<b>180,283,282,267</b>