

**Government Securities Daily Secondary Market Report for Monday 19th July 2021**

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM	AMOUNT (FV)	AMOUNT (COST)
19-JUL	0.000% 12-AUG-2021	12.157	12.872	29,000,000,000	28,770,030,000
19-JUL	0.000% 21-APR-2022	10.500	10.633	532,100,000	492,958,724
19-JUL	0.000% 07-JUL-2022	10.200	10.217	1,000,000,000	910,210,000
19-JUL	0.000% 07-JUL-2022	10.200	10.217	1,000,000,000	910,210,000
19-JUL	0.000% 07-JUL-2022	10.200	10.217	1,000,000,000	910,210,000
19-JUL	0.000% 07-JUL-2022	10.150	10.167	1,000,000,000	910,610,000
19-JUL	0.000% 07-JUL-2022	10.150	10.167	1,000,000,000	910,610,000
19-JUL	0.000% 07-JUL-2022	10.000	10.015	1,000,000,000	911,820,000
19-JUL	0.000% 23-JUN-2022	9.000	9.028	354,400,000	327,061,584
19-JUL	0.000% 07-OCT-2021	8.401	8.681	10,000,000	9,819,200
19-JUL	0.000% 23-JUN-2022	8.500	8.525	27,000,000	25,024,410
19-JUL	0.000% 23-JUN-2022	8.500	8.525	1,300,000	1,204,879
19-JUL	0.000% 23-JUN-2022	8.500	8.525	1,200,000	1,112,196
19-JUL	0.000% 18-NOV-2021	7.999	8.214	30,000,000	29,218,800
19-JUL	0.000% 16-DEC-2021	8.000	8.189	5,200,000	5,034,483
19-JUL	0.000% 07-OCT-2021	7.499	7.721	10,000,000	9,838,300
19-JUL	0.000% 09-SEP-2021	6.997	7.210	11,500,000	11,386,495
19-JUL	16.000% 06-MAY-2027		13.409	1,053,000,000	1,191,195,720
19-JUL	14.250% 22-JUN-2034		13.881	100,000,000	102,608,000

19-JUL	17.500% 01-NOV-2040		15.910	3,000,000,000	3,358,710,000
19-JUL	14.000% 18-JAN-2024		11.750	627,000,000	700,045,500
19-JUL	14.250% 22-JUN-2034		13.700	34,400,000	35,676,964
19-JUL	14.875% 25-SEP-2024		13.000	143,300,000	156,513,693
19-JUL	14.250% 22-JUN-2034		14.620	1,600,000,000	1,572,640,000
19-JUL	14.250% 22-JUN-2034		14.620	1,450,000,000	1,425,205,000
19-JUL	14.250% 22-JUN-2034		14.620	340,000,000	334,186,000
19-JUL	16.000% 06-MAY-2027		13.438	250,000,000	282,507,500
19-JUL	16.000% 06-MAY-2027		13.438	1,800,000,000	2,034,054,000
19-JUL	16.000% 06-MAY-2027		13.438	30,000,000	33,900,900
19-JUL	17.500% 01-NOV-2040		15.322	482,000,000	558,527,140
19-JUL	17.500% 01-NOV-2040		15.950	1,000,000,000	1,116,990,000
19-JUL	16.000% 06-MAY-2027		13.360	1,000,000,000	1,133,310,000
19-JUL	16.000% 06-MAY-2027		13.280	1,000,000,000	1,136,710,000
19-JUL	17.500% 01-NOV-2040		15.850	1,000,000,000	1,123,460,000
19-JUL	16.000% 06-MAY-2027		13.350	3,000,000,000	3,401,220,000
19-JUL	14.000% 18-JAN-2024		12.150	530,000,000	587,139,300
19-JUL	14.000% 18-JAN-2024		13.650	1,000,000,000	1,076,040,000
19-JUL	14.000% 18-JAN-2024		12.500	3,000,000	3,300,840
19-JUL	16.000% 06-MAY-2027		13.200	1,053,000,000	1,200,546,360
19-JUL	17.500% 01-NOV-2040		15.363	11,300,000,000	13,062,461,000

19-JUL	17.500% 01-NOV-2040		15.850	25,200,000	28,311,191
19-JUL	14.250% 22-JUN-2034		14.600	2,000,000,000	1,968,100,000
19-JUL	11.000% 09-JUN-2022		14.430	11,000,000,000	10,820,260,000
19-JUL	17.500% 01-NOV-2040		15.750	3,000,000,000	3,390,000,000
19-JUL	17.500% 01-NOV-2040		15.850	2,000,000,000	2,246,920,000
19-JUL	17.500% 01-NOV-2040		15.850	2,000,000,000	2,246,920,000
19-JUL	17.500% 01-NOV-2040		15.850	2,000,000,000	2,246,920,000
19-JUL	17.500% 01-NOV-2040		15.800	1,000,000,000	1,126,720,000
19-JUL	14.375% 03-FEB-2033		14.550	3,000,000,000	3,148,830,000
19-JUL	14.250% 22-JUN-2034		14.600	1,000,000,000	984,050,000
19-JUL	11.000% 09-JUN-2022		14.435	6,000,000,000	5,901,720,000
19-JUL	17.000% 03-APR-2031		14.300	1,000,000,000	1,183,260,000
19-JUL	14.250% 22-JUN-2034		14.350	1,000,000,000	998,350,000
19-JUL	11.000% 09-JUN-2022		14.435	10,000,000,000	9,836,200,000
19-JUL	14.000% 18-JAN-2024		12.300	1,000,000,000	1,104,570,000
19-JUL	16.000% 06-MAY-2027		13.250	1,000,000,000	1,137,990,000
19-JUL	17.000% 03-APR-2031		14.400	1,000,000,000	1,177,580,000
19-JUL	16.000% 06-MAY-2027		13.300	1,000,000,000	1,135,860,000
19-JUL	17.500% 01-NOV-2040		15.850	1,000,000,000	1,123,460,000
19-JUL	16.625% 27-AUG-2026		13.245	1,140,000,000	1,350,888,600
19-JUL	14.250% 22-JUN-2034		13.831	70,000,000	72,037,000

19-JUL	14.375% 03-FEB-2033		15.215	40,000,000	40,566,000
19-JUL	14.250% 22-JUN-2034		13.158	306,200,000	328,016,750
19-JUL	17.500% 01-NOV-2040		15.850	2,000,000,000	2,246,920,000
19-JUL	17.500% 01-NOV-2040		15.766	100,000,000	112,895,000
19-JUL	16.000% 06-MAY-2027		13.350	10,000,000,000	11,337,400,000
19-JUL	14.000% 18-JAN-2024		11.700	71,500,000	79,907,685
19-JUL	17.500% 01-NOV-2040		15.910	1,711,000,000	1,915,584,270
19-JUL	14.250% 22-JUN-2034		13.882	200,000,000	205,210,000
19-JUL	17.500% 01-NOV-2040		15.000	18,700,000	22,091,432
19-JUL	17.000% 03-APR-2031		14.500	2,500,000	2,929,825
19-JUL	16.000% 06-MAY-2027		13.438	500,000,000	565,015,000
19-JUL	17.500% 01-NOV-2040		15.810	1,000,000,000	1,126,070,000
19-JUL	14.000% 18-JAN-2024		12.300	270,800,000	299,117,556
19-JUL	16.000% 06-MAY-2027		13.150	2,000,000,000	2,284,520,000
19-JUL	17.000% 03-APR-2031		14.380	1,000,000,000	1,178,710,000
19-JUL	11.000% 13-APR-2023		11.350	1,000,000,000	1,022,940,000
19-JUL	14.000% 18-JAN-2024		12.200	1,000,000,000	1,106,730,000
19-JUL	11.000% 13-APR-2023		11.350	1,000,000,000	1,022,940,000
19-JUL	14.000% 18-JAN-2024		12.100	1,000,000,000	1,108,890,000
19-JUL	16.000% 06-MAY-2027		13.260	1,000,000,000	1,137,560,000
19-JUL	14.000% 18-JAN-2024		12.300	1,000,000,000	1,104,570,000

19-JUL	14.250% 22-JUN-2034		14.620	680,000,000	668,372,000
19-JUL	16.000% 06-MAY-2027		13.330	5,000,000,000	5,672,950,000
19-JUL	14.250% 22-JUN-2034		14.500	2,021,000,000	2,000,245,835
19-JUL	16.000% 06-MAY-2027		13.350	124,000,000	140,583,760
19-JUL	14.250% 22-JUN-2034		13.700	13,700,000	14,208,558
19-JUL	17.000% 03-APR-2031		14.400	1,000,000,000	1,177,580,000
19-JUL	17.500% 01-NOV-2040		15.700	20,000,000	22,666,000
19-JUL	14.250% 22-JUN-2034		13.831	1,000,000,000	1,029,100,000
19-JUL	16.000% 06-MAY-2027		13.438	1,850,000,000	2,090,555,500
19-JUL	17.500% 01-NOV-2040		15.850	2,000,000,000	2,246,920,000
19-JUL	16.625% 27-AUG-2026		13.250	1,140,000,000	1,350,660,000
19-JUL	17.500% 01-NOV-2040		15.421	500,000,000	576,000,000
19-JUL	17.500% 01-NOV-2040		15.750	50,000,000	56,500,000
19-JUL	14.000% 18-JAN-2024		12.300	1,000,000,000	1,104,570,000
19-JUL	14.250% 22-JUN-2034		14.620	200,000,000	196,580,000
19-JUL	17.500% 01-NOV-2040		15.820	2,600,000,000	2,926,092,000
19-JUL	17.000% 03-APR-2031		14.250	200,000,000	237,224,000
19-JUL	14.250% 22-JUN-2034		14.620	290,000,000	285,041,000
19-JUL	17.500% 01-NOV-2040		15.800	1,000,000,000	1,126,720,000
19-JUL	16.000% 06-MAY-2027		13.280	1,000,000,000	1,136,710,000
19-JUL	14.250% 22-JUN-2034		14.550	5,000,000,000	4,934,400,000

19-JUL	16.000% 06-MAY-2027		13.350	1,000,000,000	1,133,740,000
19-JUL	14.250% 22-JUN-2034		14.600	1,000,000,000	984,050,000
19-JUL	17.500% 01-NOV-2040		15.850	10,000,000	11,234,600
19-JUL	17.000% 03-APR-2031		13.500	400,000	492,116
19-JUL	14.250% 22-JUN-2034		13.831	1,000,000,000	1,029,110,000
19-JUL	16.000% 06-MAY-2027		13.150	1,000,000,000	1,142,260,000
19-JUL	14.250% 22-JUN-2034		14.620	530,000,000	520,937,000
19-JUL	17.500% 01-NOV-2040		15.800	1,000,000,000	1,126,720,000
19-JUL	14.000% 18-JAN-2024		12.100	1,000,000,000	1,108,890,000
19-JUL	17.000% 03-APR-2031		14.380	1,000,000,000	1,178,710,000
19-JUL	14.375% 03-FEB-2033		14.550	3,000,000,000	3,148,830,000
19-JUL	17.000% 03-APR-2031		14.350	1,000,000,000	1,180,410,000
19-JUL	16.000% 06-MAY-2027		13.250	1,000,000,000	1,137,990,000
19-JUL	14.250% 22-JUN-2034		14.550	1,000,000,000	986,880,000
19-JUL	14.250% 22-JUN-2034		14.400	5,000,000,000	4,977,350,000
19-JUL	14.250% 22-JUN-2034		13.939	60,000,000	61,355,400
19-JUL	14.000% 01-AUG-2024		13.800	50,000,000	53,405,000
19-JUL	14.250% 22-JUN-2034		13.831	100,000,000	102,910,000
19-JUL	16.000% 06-MAY-2027		13.438	300,000,000	339,009,000
19-JUL	17.500% 01-NOV-2040		15.920	3,000,000,000	3,356,760,000
19-JUL	14.250% 22-JUN-2034		14.500	6,000,000,000	5,938,380,000

19-JUL	14.250% 22-JUN-2034		14.620	260,000,000	255,554,000
19-JUL	17.500% 01-NOV-2040		15.900	200,000,000	224,042,000
19-JUL	14.250% 22-JUN-2034		14.450	1,000,000,000	992,590,000
19-JUL	17.500% 01-NOV-2040		15.850	2,000,000,000	2,246,920,000
19-JUL	14.000% 18-JAN-2024		12.050	4,450,000,000	4,939,366,500
19-JUL	17.500% 01-NOV-2040		15.875	1,000,000,000	1,121,830,000
<b>TOTALS</b>				<b>207,883,400,000</b>	<b>220,544,241,566</b>