

Government Securities Daily Secondary Market Report for Monday 05th July 2021

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM (%p.a)	AMOUNT (FV)	AMOUNT (COST)
05-JUL	0.000% 02-DEC-2021	9.999	10.295	93,700,000	90,001,661
05-JUL	0.000% 23-JUN-2022	10.250	10.267	1,000,000,000	909,810,000
05-JUL	0.000% 23-JUN-2022	10.250	10.267	1,000,000,000	909,810,000
05-JUL	0.000% 23-JUN-2022	10.250	10.267	1,000,000,000	909,810,000
05-JUL	0.000% 23-JUN-2022	10.100	10.117	1,000,000,000	911,010,000
05-JUL	0.000% 23-JUN-2022	10.051	10.067	1,000,000,000	911,410,000
05-JUL	0.000% 23-JUN-2022	10.000	10.015	1,000,000,000	911,820,000
05-JUL	0.000% 23-JUN-2022	9.501	9.515	22,000,000	20,148,700
05-JUL	0.000% 21-OCT-2021	9.000	9.289	2,300,000	2,240,338
05-JUL	0.000% 23-DEC-2021	9.049	9.267	1,000,000,000	959,330,000
05-JUL	0.000% 23-DEC-2021	9.049	9.267	1,000,000,000	959,330,000
05-JUL	0.000% 23-DEC-2021	9.030	9.248	1,000,000,000	959,410,000
05-JUL	0.000% 16-JUN-2022	8.500	8.519	5,000,000	4,627,150
05-JUL	0.000% 23-JUN-2022	8.500	8.511	50,000,000	46,202,000
05-JUL	0.000% 23-JUN-2022	8.500	8.511	108,300,000	100,073,532

05-JUL	0.000% 23-DEC-2021	8.001	8.171	10,400,000	10,024,248
05-JUL	0.000% 23-SEP-2021	7.051	7.248	1,000,000,000	984,780,000
05-JUL	0.000% 07-OCT-2021	7.001	7.185	10,500,000,000	10,314,045,000
05-JUL	0.000% 21-OCT-2021	6.999	7.173	150,000,000	146,956,500
05-JUL	0.000% 04-NOV-2021	6.999	7.164	20,000,000	19,542,800
05-JUL	0.000% 23-DEC-2021	6.999	7.130	15,000,000	14,523,750
05-JUL	0.000% 26-AUG-2021	6.453	6.635	11,000,000,000	10,899,790,000
05-JUL	14.000% 18-JAN-2024		12.300	168,300,000	185,048,003
05-JUL	16.625% 27-AUG-2026		13.500	350,000,000	409,195,500
05-JUL	16.625% 27-AUG-2026		13.450	500,000,000	585,540,000
05-JUL	16.625% 27-AUG-2026		13.650	1,000,000,000	1,163,290,000
05-JUL	14.250% 22-JUN-2034		14.400	12,000,000	12,735,900
05-JUL	16.625% 27-AUG-2026		13.650	1,000,000,000	1,163,290,000
05-JUL	17.000% 03-APR-2031		14.350	1,000,000,000	1,174,140,000
05-JUL	17.000% 03-APR-2031		13.900	150,000,000	180,031,500
05-JUL	17.000% 03-APR-2031		14.150	1,000,000,000	1,185,620,000

05-JUL	11.000% 13-APR-2023		11.250	1,000,000,000	1,020,180,000
05-JUL	17.000% 03-APR-2031		14.350	1,000,000,000	1,174,140,000
05-JUL	14.250% 22-JUN-2034		14.700	1,000,000,000	1,044,260,000
05-JUL	16.625% 27-AUG-2026		13.750	1,000,000,000	1,159,410,000
05-JUL	16.625% 27-AUG-2026		13.550	1,000,000,000	1,167,180,000
05-JUL	14.250% 22-JUN-2034		14.600	1,000,000,000	1,049,900,000
05-JUL	16.625% 27-AUG-2026		13.700	1,000,000,000	1,161,350,000
05-JUL	14.250% 22-JUN-2034		14.425	5,000,000,000	5,299,400,000
05-JUL	17.000% 03-APR-2031		14.150	1,000,000,000	1,185,620,000
05-JUL	11.000% 13-APR-2023		11.250	1,000,000,000	1,020,180,000
05-JUL	11.000% 13-APR-2023		11.250	1,000,000,000	1,020,180,000
05-JUL	17.000% 03-APR-2031		14.150	7,628,600,000	9,044,620,732
05-JUL	17.500% 01-NOV-2040		14.300	114,200,000	140,084,572
05-JUL	11.000% 09-JUN-2022		13.000	1,013,000,000	1,003,194,160
05-JUL	16.625% 27-AUG-2026		13.650	1,000,000,000	1,163,290,000
05-JUL	14.250% 22-JUN-2034		14.600	1,000,000,000	1,049,900,000

05-JUL	14.000% 18-JAN-2024		12.700	1,000,000,000	1,090,830,000
05-JUL	14.000% 18-JAN-2024		12.650	1,000,000,000	1,091,910,000
05-JUL	16.625% 27-AUG-2026		13.700	5,000,000,000	5,806,750,000
05-JUL	16.625% 27-AUG-2026		13.650	100,000,000	116,329,000
05-JUL	16.625% 27-AUG-2026		13.500	1,000,000,000	1,169,130,000
05-JUL	16.625% 27-AUG-2026		13.560	1,000,000,000	1,166,790,000
05-JUL	14.250% 22-JUN-2034		14.600	1,000,000,000	1,049,900,000
05-JUL	17.000% 03-APR-2031		14.150	16,971,400,000	20,121,631,268
05-JUL	14.250% 22-JUN-2034		15.000	19,500,000	20,039,175
05-JUL	14.250% 22-JUN-2034		14.800	1,000,000,000	1,038,670,000
05-JUL	17.000% 03-APR-2031		14.150	1,000,000,000	1,185,620,000
05-JUL	11.000% 09-JUN-2022		10.251	10,000,000,000	10,139,000,000
05-JUL	11.000% 13-APR-2023		11.350	1,000,000,000	1,018,610,000
05-JUL	14.000% 18-JAN-2024		12.550	10,000,000,000	10,940,800,000
05-JUL	17.500% 01-NOV-2040		16.243	2,000,000,000	2,183,700,000
05-JUL	17.000% 03-APR-2031		15.741	950,000,000	1,043,888,500

05-JUL	14.000% 18-JAN-2024		12.650	1,000,000,000	1,091,910,000
05-JUL	14.000% 18-JAN-2024		12.660	1,000,000,000	1,091,690,000
05-JUL	17.000% 03-APR-2031		14.350	1,000,000,000	1,174,140,000
05-JUL	14.250% 22-JUN-2034		14.490	1,000,000,000	1,056,160,000
05-JUL	14.250% 22-JUN-2034		14.470	1,000,000,000	1,057,300,000
05-JUL	14.000% 18-JAN-2024		12.550	1,000,000,000	1,094,080,000
05-JUL	14.250% 22-JUN-2034		14.500	2,000,000,000	2,111,160,000
05-JUL	14.250% 22-JUN-2034		14.500	1,000,000,000	1,055,580,000
05-JUL	14.000% 18-JAN-2024		12.550	3,000,000,000	3,282,240,000
05-JUL	11.000% 13-APR-2023		11.250	5,000,000,000	5,100,900,000
05-JUL	14.250% 22-JUN-2034		14.500	1,000,000,000	1,055,580,000
05-JUL	16.625% 27-AUG-2026		13.650	1,000,000,000	1,163,290,000
Totals				134,953,700,000	145,274,103,989