

Government Securities Daily Secondary Market Report for Tuesday 06th July 2021

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM	AMOUNT (FV)	AMOUNT (COST)
06-JUL	0.000% 23-JUN-2022	10.000	10.018	50,000,000	45,602,000
06-JUL	0.000% 30-DEC-2021	9.250	9.470	9,400,000,000	8,996,458,000
06-JUL	0.000% 21-OCT-2021	9.002	9.292	36,000,000	35,074,440
06-JUL	0.000% 23-DEC-2021	8.951	9.165	1,000,000,000	959,980,000
06-JUL	0.000% 23-DEC-2021	8.951	9.165	2,500,000,000	2,399,950,000
06-JUL	0.000% 23-DEC-2021	8.851	9.060	1,000,000,000	960,410,000
06-JUL	0.000% 16-DEC-2021	8.799	9.014	400,000,000	384,876,000
06-JUL	0.000% 23-JUN-2022	9.000	9.014	40,000,000	36,805,600
06-JUL	0.000% 23-JUN-2022	8.700	8.714	65,100,000	60,060,609
06-JUL	0.000% 23-JUN-2022	8.500	8.512	2,300,000	2,125,752
06-JUL	0.000% 04-NOV-2021	8.001	8.217	5,230,000,000	5,094,856,800
06-JUL	0.000% 23-JUN-2022	7.999	8.011	1,700,000	1,578,246
06-JUL	14.250% 22-JUN-2034		14.500	11,400,000	12,038,286
06-JUL	16.750% 28-OCT-2021		7.000	2,000,000,000	2,121,300,000
06-JUL	14.000% 18-JAN-2024		12.550	381,300,000	417,309,972
06-JUL	14.250% 22-JUN-2034		14.477	5,015,000,000	5,302,409,650
06-JUL	11.000% 09-JUN-2022		8.001	174,100,000	180,031,587
06-JUL	14.000% 18-JAN-2024		12.600	1,000,000,000	1,093,360,000

06-JUL	14.250% 22-JUN-2034		14.481	5,015,000,000	5,301,206,050
06-JUL	11.000% 13-APR-2023		10.100	25,000,000	25,968,500
06-JUL	14.000% 18-JAN-2024		12.740	1,000,000,000	1,090,340,000
06-JUL	16.750% 28-OCT-2021		7.900	2,000,000,000	2,115,540,000
06-JUL	14.250% 22-JUN-2034		14.432	5,000,000,000	5,299,400,000
06-JUL	14.000% 18-JAN-2024		12.700	2,500,000,000	2,728,000,000
06-JUL	16.625% 27-AUG-2026		13.650	1,000,000,000	1,163,710,000
06-JUL	14.000% 18-JAN-2024		12.450	5,000,000,000	5,483,050,000
06-JUL	14.000% 18-JAN-2024		12.550	7,000,000,000	7,661,080,000
06-JUL	16.750% 28-OCT-2021		8.000	2,000,000,000	2,114,900,000
06-JUL	16.625% 27-AUG-2026		13.500	1,000,000,000	1,169,550,000
06-JUL	16.625% 27-AUG-2026		13.600	1,000,000,000	1,165,650,000
06-JUL	16.625% 27-AUG-2026		13.550	1,000,000,000	1,167,600,000
06-JUL	16.625% 27-AUG-2026		13.500	1,000,000,000	1,169,550,000
06-JUL	16.625% 27-AUG-2026		13.500	1,000,000,000	1,169,550,000
06-JUL	14.250% 22-JUN-2034		14.700	12,000,000	12,536,040
06-JUL	17.500% 01-NOV-2040		15.599	11,500,000,000	13,040,080,000

06-JUL	17.000% 03-APR-2031		14.620	6,000,000,000	6,956,160,000
06-JUL	14.250% 22-JUN-2034		14.550	10,000,000,000	10,531,400,000
06-JUL	17.000% 03-APR-2031		14.550	5,000,000,000	5,816,400,000
06-JUL	16.625% 27-AUG-2026		13.700	1,000,000,000	1,161,770,000
06-JUL	14.000% 18-JAN-2024		12.750	1,000,000,000	1,090,120,000
06-JUL	16.625% 27-AUG-2026		13.680	1,000,000,000	1,162,540,000
06-JUL	16.625% 27-AUG-2026		13.500	1,000,000,000	1,169,550,000
06-JUL	16.250% 08-NOV-2035		13.600	84,600,000	100,075,032
06-JUL	16.625% 27-AUG-2026		13.400	488,400,000	573,117,864
06-JUL	16.625% 27-AUG-2026		12.040	488,400,000	600,044,743
06-JUL	17.000% 03-APR-2031		14.420	6,000,000,000	7,023,660,000
06-JUL	17.000% 03-APR-2031		13.800	17,000,000	20,512,000
TOTALS				107,437,300,000	116,187,287,171