

Government Securities Daily Secondary Market Report for Wednesday 07th July 2021

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM	AMOUNT (FV)	AMOUNT (COST)
07-JUL	0.000% 30-DEC-2021	9.201	9.420	9,400,000,000	9,000,688,000
07-JUL	0.000% 23-SEP-2021	8.490	8.778	8,000,000,000	7,857,440,000
07-JUL	0.000% 23-JUN-2022	8.500	8.513	43,300,000	40,028,252
07-JUL	0.000% 19-MAY-2022	7.999	8.042	9,300,000	8,697,639
07-JUL	0.000% 16-SEP-2021	6.998	7.198	5,500,000	5,426,135
07-JUL	0.000% 23-SEP-2021	7.001	7.196	50,000,000	49,263,000
07-JUL	0.000% 23-DEC-2021	6.999	7.131	1,000,000	968,610
07-JUL	0.000% 23-SEP-2021	6.851	7.038	101,500,000	100,035,355
07-JUL	14.000% 18-JAN-2024		12.550	12,000,000	13,137,720
07-JUL	14.250% 22-JUN-2034		14.000	4,300,000	4,668,209
07-JUL	11.000% 13-APR-2023		12.400	25,000,000	25,075,000
07-JUL	14.375% 03-FEB-2033		14.409	11,500,000,000	12,104,325,000
07-JUL	14.000% 01-AUG-2024		15.000	10,000,000	10,345,400
07-JUL	17.000% 03-APR-2031		13.500	20,400,000	24,990,120
07-JUL	11.000% 09-JUN-2022		12.799	202,700,000	201,218,263

07-JUL	16.000% 14-NOV-2030		13.200	60,100,000	70,065,181
07-JUL	17.500% 01-NOV-2040		15.599	16,000,000,000	18,150,080,000
07-JUL	16.500% 21-SEP-2021		7.015	15,000,000,000	16,005,450,000
07-JUL	17.500% 01-NOV-2040		14.306	32,600,000	40,004,112
07-JUL	17.500% 01-NOV-2040		15.400	4,000,000	4,591,320
TOTALS				60,481,700,000	63,716,497,316