

Government Securities Daily Secondary Market Report for Thursday 08th July 2021

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM	AMOUNT (FV)	AMOUNT (COST)
08-JUL	0.000% 23-JUN-2022	10.300	10.321	1,000,000,000	910,110,000
08-JUL	0.000% 07-JUL-2022	10.250	10.251	7,000,000,000	6,350,820,000
08-JUL	0.000% 07-JUL-2022	10.250	10.251	2,800,000,000	2,540,328,000
08-JUL	0.000% 07-JUL-2022	10.240	10.242	10,000,000,000	9,073,400,000
08-JUL	0.000% 07-JUL-2022	10.240	10.242	5,000,000,000	4,536,700,000
08-JUL	0.000% 23-JUN-2022	9.700	9.719	15,000,000	13,723,500
08-JUL	0.000% 06-JAN-2022	9.101	9.309	8,000,000,000	7,652,720,000
08-JUL	0.000% 21-OCT-2021	9.001	9.293	5,000,000	4,873,800
08-JUL	0.000% 06-JAN-2022	8.799	8.993	579,400,000	555,047,818
08-JUL	0.000% 02-DEC-2021	8.489	8.706	9,000,000,000	8,702,460,000
08-JUL	0.000% 23-DEC-2021	7.999	8.172	5,000,000	4,822,450
08-JUL	0.000% 04-NOV-2021	7.301	7.482	15,000,000,000	14,651,250,000
08-JUL	0.000% 21-OCT-2021	7.000	7.176	4,000,000	3,921,040
08-JUL	0.000% 04-NOV-2021	6.999	7.166	10,800,000	10,559,052
08-JUL	16.625% 27-AUG-2026		13.400	1,000,000,000	1,174,300,000
08-JUL	16.625% 27-AUG-2026		13.350	6,000,000,000	7,057,560,000
08-JUL	16.625% 27-AUG-2026		13.400	1,000,000,000	1,174,300,000
08-JUL	16.625% 27-AUG-2026		13.300	1,000,000,000	1,178,230,000
08-JUL	16.625% 27-AUG-2026		13.300	7,000,000,000	8,247,610,000

08-JUL	16.625% 27-AUG-2026		13.350	1,000,000,000	1,176,260,000
08-JUL	16.625% 27-AUG-2026		13.461	30,000,000	35,157,667
08-JUL	16.625% 27-AUG-2026		13.350	4,000,000,000	4,705,040,000
08-JUL	16.625% 27-AUG-2026		13.450	1,000,000,000	1,172,340,000
08-JUL	16.625% 27-AUG-2026		13.360	5,000,000,000	5,879,350,000
08-JUL	16.625% 27-AUG-2026		13.450	1,000,000,000	1,172,340,000
08-JUL	16.625% 27-AUG-2026		13.400	1,000,000,000	1,174,300,000
08-JUL	16.625% 27-AUG-2026		13.400	1,000,000,000	1,174,300,000
08-JUL	17.000% 03-APR-2031		14.500	6,000,000,000	7,001,940,000
08-JUL	17.000% 03-APR-2031		14.390	5,000,000,000	5,866,050,000
08-JUL	17.000% 03-APR-2031		14.200	8,150,000,000	9,650,170,500
08-JUL	17.000% 03-APR-2031		14.050	2,600,000	3,101,150
08-JUL	17.000% 03-APR-2031		13.815	68,000,000	82,046,080
08-JUL	17.000% 03-APR-2031		13.500	3,700,000	4,534,165
08-JUL	17.000% 03-APR-2031		14.380	5,000,000,000	5,868,850,000
08-JUL	17.000% 03-APR-2031		14.050	5,500,000	6,560,125
08-JUL	17.000% 03-APR-2031		14.390	2,150,000,000	2,522,401,500
08-JUL	17.000% 03-APR-2031		14.500	5,000,000,000	5,834,950,000
08-JUL	14.000% 18-JAN-2024		12.650	5,000,000,000	5,465,100,000
08-JUL	11.000% 09-JUN-2022		10.450	10,000,000,000	10,130,000,000
08-JUL	11.000% 09-JUN-2022		10.533	10,000,000	10,122,872

08-JUL	11.000% 13-APR-2023		11.350	9,527,100,000	9,713,259,534
08-JUL	11.000% 13-APR-2023		11.800	9,527,100,000	9,646,665,105
08-JUL	14.250% 22-JUN-2034		14.690	920,000,000	896,806,800
08-JUL	14.250% 22-JUN-2034		14.700	3,000,000,000	2,922,690,000
08-JUL	14.250% 22-JUN-2034		13.265	2,800,000,000	2,968,812,000
08-JUL	14.250% 22-JUN-2034		13.265	500,000,000	530,145,000
08-JUL	16.000% 14-NOV-2030		13.500	56,600,000	65,024,344
08-JUL	16.000% 14-NOV-2030		14.350	2,800,000	3,084,592
08-JUL	17.500% 01-NOV-2040		15.603	16,000,000,000	18,153,280,000
08-JUL	17.500% 01-NOV-2040		15.400	5,000,000,000	5,741,500,000
08-JUL	17.500% 01-NOV-2040		15.607	11,500,000,000	13,044,680,000
08-JUL	17.500% 01-NOV-2040		15.400	5,000,000,000	5,741,500,000
08-JUL	17.500% 01-NOV-2040		15.599	13,300,000,000	15,093,505,000
08-JUL	17.500% 01-NOV-2040		15.450	1,700,000,000	1,946,313,000
08-JUL	17.500% 01-NOV-2040		15.000	2,126,000,000	2,500,601,200
08-JUL	14.375% 03-FEB-2033		14.413	11,500,000,000	12,106,395,000
TOTALS				227,298,600,000	243,851,911,294