

Government Securities Daily Secondary Market Report for Friday 09th July 2021

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM	AMOUNT (FV)	AMOUNT (COST)
09-JUL	0.000% 03-JUN-2022	11.316	11.378	8,123,700,000	7,371,770,328
09-JUL	0.000% 16-JUN-2022	10.349	10.382	10,000,000,000	9,116,000,000
09-JUL	0.000% 23-JUN-2022	10.350	10.373	1,000,000,000	909,950,000
09-JUL	0.000% 07-JUL-2022	10.278	10.281	425,000,000	385,585,500
09-JUL	0.000% 07-JUL-2022	10.278	10.281	420,000,000	381,049,200
09-JUL	0.000% 07-JUL-2022	10.278	10.281	20,000,000	18,145,200
09-JUL	0.000% 07-JUL-2022	10.278	10.281	20,000,000	18,145,200
09-JUL	0.000% 07-JUL-2022	10.278	10.281	60,000,000	54,435,600
09-JUL	0.000% 07-JUL-2022	10.278	10.281	10,000,000	9,072,600
09-JUL	0.000% 07-JUL-2022	10.278	10.281	20,000,000	18,145,200
09-JUL	0.000% 07-JUL-2022	10.260	10.263	1,000,000,000	907,410,000
09-JUL	0.000% 07-JUL-2022	10.240	10.243	1,000,000,000	907,570,000
09-JUL	0.000% 07-JUL-2022	10.240	10.243	4,000,000,000	3,630,280,000
09-JUL	0.000% 07-JUL-2022	10.210	10.213	10,000,000,000	9,078,200,000
09-JUL	0.000% 07-JUL-2022	10.200	10.203	10,000,000,000	9,079,000,000
09-JUL	0.000% 23-JUN-2022	9.656	9.675	33,500,000	30,668,580
09-JUL	0.000% 16-DEC-2021	8.049	8.231	103,500,000	99,972,720
09-JUL	0.000% 04-NOV-2021	8.000	8.218	5,000,000,000	4,873,950,000
09-JUL	0.000% 04-NOV-2021	7.866	8.078	5,253,000,000	5,122,725,600

09-JUL	0.000% 04-NOV-2021	7.801	8.009	230,000,000	224,342,000
09-JUL	0.000% 23-DEC-2021	7.501	7.654	113,800,000	110,024,116
09-JUL	0.000% 23-SEP-2021	7.101	7.303	1,000,000,000	985,430,000
09-JUL	0.000% 21-OCT-2021	7.002	7.179	12,000,000	11,765,280
09-JUL	0.000% 23-SEP-2021	6.200	6.354	1,013,700,000	1,000,780,337
09-JUL	17.000% 03-APR-2031		14.300	4,300,000	5,068,752
09-JUL	16.625% 27-AUG-2026		13.400	8,000,000	9,397,760
09-JUL	14.000% 18-JAN-2024		12.500	5,000,000,000	5,483,100,000
09-JUL	14.250% 22-JUN-2034		14.750	3,000,000,000	2,915,430,000
09-JUL	11.000% 09-JUN-2022		12.030	10,000,000,000	9,998,200,000
09-JUL	14.250% 22-JUN-2034		13.800	31,200,000	32,049,638
09-JUL	14.250% 22-JUN-2034		14.760	5,000,000,000	4,856,250,000
09-JUL	14.250% 22-JUN-2034		14.550	8,000,000,000	7,864,640,000
09-JUL	14.250% 22-JUN-2034		14.700	200,000,000	194,922,000
09-JUL	17.000% 03-APR-2031		14.325	266,800,000	314,116,980
09-JUL	14.000% 18-JAN-2024		12.240	500,000	551,130
09-JUL	17.000% 03-APR-2031		13.514	40,800,000	49,980,408
09-JUL	16.000% 14-NOV-2030		13.000	25,500,000	30,049,710
09-JUL	17.000% 03-APR-2031		13.551	10,000,000	12,228,100
09-JUL	14.375% 03-FEB-2033		14.750	5,000,000,000	5,173,400,000
09-JUL	14.000% 18-JAN-2024		12.240	10,000,000	11,022,600

09-JUL	14.250% 22-JUN-2034		14.472	35,500,000,000	35,057,315,000
09-JUL	17.000% 03-APR-2031		14.325	621,200,000	731,369,820
09-JUL	14.250% 22-JUN-2034		14.750	5,000,000,000	4,859,050,000
09-JUL	17.000% 03-APR-2031		14.325	146,700,000	172,717,245
09-JUL	11.000% 09-JUN-2022		11.000	100,000,000	100,857,000
09-JUL	14.250% 22-JUN-2034		14.740	3,000,000,000	2,917,110,000
09-JUL	17.000% 03-APR-2031		14.325	1,266,800,000	1,491,466,980
09-JUL	17.000% 03-APR-2031		14.325	137,600,000	162,003,360
09-JUL	14.250% 22-JUN-2034		14.600	3,060,000,000	2,999,550,000
09-JUL	17.000% 03-APR-2031		14.325	280,900,000	330,717,615
09-JUL	14.250% 22-JUN-2034		14.690	2,080,000,000	2,028,353,600
09-JUL	16.250% 08-NOV-2035		13.000	407,200,000	499,992,736
TOTAL TRADES				147,055,700,000	142,645,327,895