

Government Securities Daily Secondary Market Report for Monday 12th July 2021

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM	AMOUNT (FV)	AMOUNT (COST)
12-JUL	0.000% 07-JUL-2022	10.364	10.371	15,000,000	13,608,900
12-JUL	0.000% 07-JUL-2022	10.364	10.371	65,000,000	58,971,900
12-JUL	0.000% 07-JUL-2022	10.364	10.371	105,000,000	95,262,300
12-JUL	0.000% 07-JUL-2022	10.364	10.371	730,000,000	662,299,800
12-JUL	0.000% 07-JUL-2022	10.364	10.371	185,000,000	167,843,100
12-JUL	0.000% 07-JUL-2022	10.364	10.371	2,200,000,000	1,995,972,000
12-JUL	0.000% 07-JUL-2022	10.364	10.371	140,000,000	127,016,400
12-JUL	0.000% 07-JUL-2022	10.364	10.371	5,000,000	4,536,300
12-JUL	0.000% 07-JUL-2022	10.261	10.268	1,000,000,000	908,100,000
12-JUL	0.000% 07-JUL-2022	10.250	10.256	1,000,000,000	908,190,000
12-JUL	0.000% 07-JUL-2022	10.250	10.256	1,000,000,000	908,190,000
12-JUL	0.000% 07-JUL-2022	10.250	10.256	29,663,000,000	26,939,639,970
12-JUL	0.000% 07-JUL-2022	10.200	10.207	6,000,000,000	5,451,540,000
12-JUL	0.000% 07-JUL-2022	10.200	10.207	2,500,000,000	2,271,475,000
12-JUL	0.000% 06-JAN-2022	9.202	9.419	9,000,000	8,613,450
12-JUL	0.000% 02-DEC-2021	9.000	9.248	5,000,000,000	4,829,700,000
12-JUL	0.000% 23-JUN-2022	8.500	8.519	29,200,000	27,022,556
12-JUL	0.000% 02-DEC-2021	8.201	8.407	5,000,000,000	4,844,350,000
12-JUL	0.000% 23-DEC-2021	7.500	7.655	69,500,000	67,234,300

12-JUL	0.000% 07-OCT-2021	7.013	7.202	10,500,000,000	10,327,380,000
12-JUL	0.000% 26-AUG-2021	6.434	6.619	11,000,000,000	10,913,430,000
12-JUL	17.500% 01-NOV-2040		15.500	70,000,000	80,036,600
12-JUL	11.000% 13-APR-2023		12.000	200,000,000	202,150,000
12-JUL	17.500% 01-NOV-2040		14.500	12,400,000	15,062,260
12-JUL	16.000% 14-NOV-2030		13.210	30,000,000	35,018,100
12-JUL	14.250% 22-JUN-2034		14.300	2,400,000	2,396,637
12-JUL	14.250% 22-JUN-2034		14.820	19,800,000,000	19,186,794,000
12-JUL	14.250% 22-JUN-2034		13.800	48,700,000	50,081,248
12-JUL	14.250% 22-JUN-2034		14.250	111,000,000	111,168,033
12-JUL	17.000% 03-APR-2031		13.952	10,000,000,000	12,002,600,000
12-JUL	17.000% 03-APR-2031		13.952	10,000,000,000	12,002,600,000
12-JUL	17.000% 03-APR-2031		13.950	1,006,300,000	1,207,942,394
12-JUL	17.000% 03-APR-2031		13.700	2,000,000	2,430,339
12-JUL	17.000% 03-APR-2031		13.950	10,000,000,000	12,003,800,000
12-JUL	17.000% 03-APR-2031		13.952	1,006,300,000	1,207,821,638
12-JUL	17.000% 03-APR-2031		13.950	10,000,000,000	12,003,800,000
12-JUL	14.000% 01-AUG-2024		15.000	5,000,000	5,183,000
12-JUL	14.000% 18-JAN-2024		12.410	1,250,000,000	1,374,575,000
12-JUL	11.000% 09-JUN-2022		11.999	10,000,000,000	10,010,400,000
12-JUL	11.000% 09-JUN-2022		10.750	8,000,000,000	8,092,640,000

12-JUL	11.000% 09-JUN-2022		10.250	8,000,000,000	8,126,800,000
12-JUL	17.500% 01-NOV-2040		15.599	26,500,000,000	30,123,345,000
TOTALS				192,259,800,000	199,377,020,225