

Government Securities Daily Secondary Market Report for Tuesday 13th July 2021

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM	AMOUNT (FV)	AMOUNT (COST)
13-JUL	0.000% 07-JUL-2022	10.278	10.286	7,578,100,000	6,882,354,639
13-JUL	0.000% 07-JUL-2022	10.278	10.286	7,578,100,000	6,882,354,639
13-JUL	0.000% 07-JUL-2022	10.278	10.286	12,023,900,000	10,919,985,741
13-JUL	0.000% 07-JUL-2022	10.278	10.286	2,082,100,000	1,890,942,399
13-JUL	0.000% 07-JUL-2022	10.278	10.286	312,400,000	283,718,556
13-JUL	0.000% 07-JUL-2022	10.278	10.286	29,663,000,000	26,939,639,970
13-JUL	0.000% 07-JUL-2022	10.278	10.286	312,400,000	283,718,556
13-JUL	0.000% 07-JUL-2022	10.278	10.286	3,977,100,000	3,611,962,449
13-JUL	0.000% 07-JUL-2022	10.278	10.286	12,023,900,000	10,919,985,741
13-JUL	0.000% 07-JUL-2022	10.278	10.286	644,900,000	585,691,731
13-JUL	0.000% 07-JUL-2022	10.278	10.286	1,871,100,000	1,699,314,309
13-JUL	0.000% 07-JUL-2022	10.278	10.286	1,173,400,000	1,065,670,146
13-JUL	0.000% 07-JUL-2022	10.278	10.286	1,871,100,000	1,699,314,309
13-JUL	0.000% 07-JUL-2022	10.278	10.286	1,173,400,000	1,065,670,146
13-JUL	0.000% 07-JUL-2022	10.278	10.286	644,900,000	585,691,731
13-JUL	0.000% 07-JUL-2022	10.278	10.286	2,082,100,000	1,890,942,399
13-JUL	0.000% 07-JUL-2022	10.278	10.286	3,977,100,000	3,611,962,449
13-JUL	0.000% 23-JUN-2022	10.200	10.227	500,000,000	456,035,000
13-JUL	0.000% 23-JUN-2022	10.200	10.227	2,100,000,000	1,915,347,000

13-JUL	0.000% 07-JUL-2022	10.200	10.209	500,000,000	454,410,000
13-JUL	0.000% 07-JUL-2022	10.200	10.209	300,000,000	272,646,000
13-JUL	0.000% 07-JUL-2022	10.200	10.209	1,000,000,000	908,820,000
13-JUL	0.000% 07-JUL-2022	10.150	10.158	548,000,000	498,258,040
13-JUL	0.000% 07-JUL-2022	10.150	10.158	6,250,000,000	5,682,687,500
13-JUL	0.000% 06-JAN-2022	9.050	9.261	1,000,000,000	957,960,000
13-JUL	0.000% 06-JAN-2022	9.050	9.261	1,000,000,000	957,960,000
13-JUL	0.000% 06-JAN-2022	9.050	9.261	1,000,000,000	957,960,000
13-JUL	0.000% 06-JAN-2022	9	9.209	1,000,000,000	958,180,000
13-JUL	0.000% 06-JAN-2022	9	9.209	2,000,000,000	1,916,360,000
13-JUL	0.000% 04-NOV-2021	8.084	8.311	5,230,000,000	5,101,207,923
13-JUL	0.000% 04-NOV-2021	8.001	8.223	5,000,000,000	4,878,100,000
13-JUL	0.000% 26-AUG-2021	7.5	7.752	1,327,500,000	1,315,605,600
13-JUL	0.000% 26-AUG-2021	7.466	7.716	14,461,400,000	14,332,404,312
13-JUL	0.000% 26-AUG-2021	7.247	7.482	1,569,000,000	1,555,412,460
13-JUL	0.000% 26-AUG-2021	7.247	7.482	400,000,000	396,536,000
13-JUL	17.000% 03-APR-2031		13.500	134,400,000	164,996,160
13-JUL	17.500% 01-NOV-2040		15.400	154,500,000	177,773,880
13-JUL	11.000% 13-APR-2023		11.500	12,000,000	12,225,150
13-JUL	14.000% 18-JAN-2024		11.500	44,700,000	50,060,161
13-JUL	11.000% 09-JUN-2022		12.000	12,000,000,000	12,016,320,000

13-JUL	14.250% 22-JUN-2034		14.489	35,500,000,000	35,077,550,000
13-JUL	17.000% 03-APR-2031		14.158	1,500,000	1,783,110
13-JUL	16.375% 04-MAR-2032		14.258	2,500,000	2,915,950
13-JUL	16.000% 14-NOV-2030		13.450	450,000,000	519,196,879
13-JUL	17.000% 03-APR-2031		13.700	1,480,800,000	1,800,075,288
13-JUL	17.000% 03-APR-2031		13.700	8,300,000	10,089,581
13-JUL	17.000% 03-APR-2031		14.158	7,000,000	8,321,180
13-JUL	14.250% 22-JUN-2034		14.707	10,000,000,000	9,757,500,000
13-JUL	17.000% 16-JAN-2025		12.664	10,500,000	12,610,185
13-JUL	15.375% 13-MAY-2022		10.800	200,000,000	212,104,000
13-JUL	14.125% 07-JUL-2022		11.000	100,000,000	103,036,000
13-JUL	14.375% 03-FEB-2033		14.357	2,500,000	2,644,625
13-JUL	14.375% 03-FEB-2033		14.357	5,000,000	5,289,250
TOTALS				194,288,600,000	184,269,301,144