

Government Securities Daily Secondary Market Report for Thursday 15th July 2021

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM	AMOUNT (FV)	AMOUNT (COST)
15-JUL	0.000% 23-SEP-2021	11.103	11.613	15,000,000,000	14,687,250,000
15-JUL	0.000% 09-SEP-2021	10.396	10.865	45,000,000,000	44,293,500,000
15-JUL	0.000% 07-JUL-2022	10.451	10.463	1,000,000,000	907,260,000
15-JUL	0.000% 23-JUN-2022	10.230	10.260	19,500,000,000	17,789,850,000
15-JUL	0.000% 07-JUL-2022	10.230	10.242	9,000,000,000	8,181,360,000
15-JUL	0.000% 26-AUG-2021	9.515	9.925	30,000,000,000	29,675,100,000
15-JUL	0.000% 10-FEB-2022	9.401	9.587	5,000,000,000	4,743,450,000
15-JUL	0.000% 16-DEC-2021	9.308	9.560	500,000,000	481,105,000
15-JUL	0.000% 29-JUL-2021	5.120	5.248	10,000,000,000	9,980,400,000
15-JUL	14.000% 01-AUG-2024		13.650	100,000,000	107,020,000
15-JUL	17.000% 03-APR-2031		14.450	1,000,000,000	1,172,950,000
15-JUL	16.625% 27-AUG-2026		13.350	3,242,600,000	3,823,641,494
15-JUL	16.625% 27-AUG-2026		13.500	1,000,000,000	1,173,330,000
15-JUL	16.625% 27-AUG-2026		13.500	1,000,000,000	1,173,330,000
15-JUL	16.625% 27-AUG-2026		13.500	1,000,000,000	1,173,330,000
15-JUL	16.625% 27-AUG-2026		13.550	1,000,000,000	1,171,390,000
15-JUL	16.625% 27-AUG-2026		13.500	1,000,000,000	1,173,330,000
15-JUL	16.000% 06-MAY-2027		13.410	5,000,000,000	5,648,050,000
15-JUL	16.000% 06-MAY-2027		13.410	350,000,000	395,363,500

15-JUL	16.000% 06-MAY-2027		13.410	310,000,000	350,179,100
15-JUL	16.000% 06-MAY-2027		13.410	830,000,000	937,576,300
15-JUL	16.000% 06-MAY-2027		13.300	285,000,000	323,261,250
15-JUL	16.000% 06-MAY-2027		13.410	10,000,000,000	11,296,100,000
15-JUL	16.000% 06-MAY-2027		13.350	1,600,000,000	1,811,408,000
15-JUL	16.000% 06-MAY-2027		13.410	5,000,000,000	5,648,050,000
15-JUL	16.000% 06-MAY-2027		13.410	10,000,000,000	11,296,100,000
15-JUL	16.000% 06-MAY-2027		14.278	200,000,000	218,738,000
15-JUL	14.250% 22-JUN-2034		14.496	20,264,000,000	20,030,153,440
15-JUL	14.250% 22-JUN-2034		14.465	30,400,000,000	30,102,992,000
15-JUL	14.000% 18-JAN-2024		12.400	1,000,000,000	1,100,970,000
15-JUL	14.000% 18-JAN-2024		12.350	1,000,000,000	1,102,040,000
15-JUL	17.500% 01-NOV-2040		15.800	300,000,000	337,452,000
15-JUL	17.500% 01-NOV-2040		15.950	1,800,000,000	2,007,180,000
15-JUL	17.500% 01-NOV-2040		15.950	50,000,000	55,755,000
15-JUL	17.500% 01-NOV-2040		15.950	8,000,000	8,920,800
15-JUL	17.500% 01-NOV-2040		15.700	123,800,000	140,069,790
15-JUL	17.500% 01-NOV-2040		15.950	5,000,000,000	5,575,500,000
15-JUL	17.500% 01-NOV-2040		15.950	1,000,000	1,115,100
15-JUL	17.500% 01-NOV-2040		15.950	15,000,000,000	16,726,500,000
15-JUL	17.500% 01-NOV-2040		15.750	62,100,000	70,056,252

15-JUL	17.500% 01-NOV-2040		15.950	4,349,700,000	4,850,350,470
15-JUL	17.500% 01-NOV-2040		15.950	4,000,000	4,460,400
15-JUL	17.500% 01-NOV-2040		15.950	750,000,000	836,325,000
15-JUL	17.500% 01-NOV-2040		15.950	50,000,000	55,755,000
15-JUL	17.500% 01-NOV-2040		15.950	2,710,000,000	3,021,921,000
15-JUL	17.500% 01-NOV-2040		15.950	180,000,000	200,718,000
15-JUL	17.500% 01-NOV-2040		15.500	5,000,000,000	5,723,950,000
15-JUL	17.500% 01-NOV-2040		15.700	500,000,000	565,710,000
15-JUL	17.500% 01-NOV-2040		15.906	2,500,000,000	2,794,825,000
15-JUL	17.500% 01-NOV-2040		15.000	4,300,000	5,071,764
15-JUL	17.500% 01-NOV-2040		15.950	3,000,000,000	3,345,300,000
15-JUL	17.500% 01-NOV-2040		15.930	480,000,000	535,867,200
15-JUL	17.500% 01-NOV-2040		15.952	8,000,000,000	8,920,000,000
15-JUL	14.000% 18-JAN-2024		12.500	7,000,000,000	7,691,670,000
15-JUL	11.000% 09-JUN-2022		11.981	12,000,000,000	12,025,920,000
15-JUL	11.000% 09-JUN-2022		10.240	8,000,000,000	8,134,160,000
15-JUL	11.000% 09-JUN-2022		11.980	12,000,000,000	12,025,920,000
15-JUL	14.000% 18-JAN-2024		12.400	1,000,000,000	1,100,970,000
15-JUL	14.000% 18-JAN-2024		12.400	1,000,000,000	1,100,970,000
15-JUL	14.000% 18-JAN-2024		12.300	7,000,000,000	7,721,840,000
TOTALS				328,454,500,000	337,552,830,860