

Government Securities Daily Secondary Market Report for Friday 16th July 2021

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM	AMOUNT (FV)	AMOUNT (COST)
16-JUL	0.000% 03-JUN-2022	11.870	11.951	220,000,000	199,146,200
16-JUL	0.000% 23-JUN-2022	10.201	10.232	551,500,000	503,387,140
16-JUL	0.000% 07-JUL-2022	10.200	10.212	2,500,000,000	2,273,800,000
16-JUL	0.000% 23-JUN-2022	9.000	9.025	434,000,000	400,247,820
16-JUL	0.000% 16-JUN-2022	8.800	8.831	4,400,000	4,071,188
16-JUL	0.000% 16-JUN-2022	8.800	8.831	4,400,000	4,071,188
16-JUL	0.000% 23-DEC-2021	7.500	7.658	5,200,000	5,034,484
16-JUL	0.000% 21-OCT-2021	6.500	6.656	6,000,000	5,898,120
16-JUL	0.000% 21-OCT-2021	5.998	6.131	71,100,000	69,984,441
16-JUL	17.500% 01-NOV-2040		15.850	1,000,000,000	1,122,050,000
16-JUL	16.000% 06-MAY-2027		13.409	45,000,000	50,851,350
16-JUL	16.625% 27-AUG-2026		13.330	5,000,000,000	5,901,950,000
16-JUL	17.000% 03-APR-2031		13.948	1,006,300,000	1,209,844,301
16-JUL	17.000% 03-APR-2031		13.948	10,000,000,000	12,022,700,000
16-JUL	17.500% 01-NOV-2040		15.950	765,000,000	853,411,050
16-JUL	14.250% 22-JUN-2034		14.600	550,000,000	540,595,000
16-JUL	16.000% 06-MAY-2027		13.409	500,000,000	565,015,000
16-JUL	17.500% 01-NOV-2040		15.937	520,000,000	580,522,800
16-JUL	16.000% 06-MAY-2027		13.200	10,000,000,000	11,389,200,000

16-JUL	16.000% 06-MAY-2027		13.200	7,000,000,000	7,972,440,000
16-JUL	16.000% 06-MAY-2027		13.350	5,000,000,000	5,662,650,000
16-JUL	16.000% 06-MAY-2027		13.330	5,000,000,000	5,666,900,000
16-JUL	16.000% 06-MAY-2027		13.409	350,000,000	395,510,500
16-JUL	16.000% 06-MAY-2027		13.409	175,000,000	197,755,250
16-JUL	16.000% 06-MAY-2027		13.409	1,435,000,000	1,621,593,050
16-JUL	16.000% 06-MAY-2027		13.409	680,000,000	768,420,400
16-JUL	16.000% 06-MAY-2027		13.409	300,000,000	339,009,000
16-JUL	17.500% 01-NOV-2040		15.957	200,000,000	223,020,684
16-JUL	17.500% 01-NOV-2040		15.850	1,000,000,000	1,122,050,000
16-JUL	17.500% 01-NOV-2040		15.850	1,000,000,000	1,122,050,000
16-JUL	17.500% 01-NOV-2040		15.620	1,500,000,000	1,705,800,000
16-JUL	14.250% 22-JUN-2034		14.750	15,000,000,000	14,617,050,000
16-JUL	17.000% 03-APR-2031		13.950	10,000,000,000	12,021,600,000
16-JUL	17.500% 01-NOV-2040		15.890	1,000,000,000	1,119,450,000
16-JUL	14.250% 22-JUN-2034		14.600	700,000,000	688,030,000
16-JUL	14.000% 18-JAN-2024		12.250	3,000,000,000	3,313,710,000
16-JUL	17.500% 01-NOV-2040		15.343	1,600,000,000	1,849,520,000
16-JUL	14.250% 22-JUN-2034		13.939	2,000,000,000	2,042,900,000
16-JUL	14.250% 22-JUN-2034		13.939	300,000,000	306,435,000
16-JUL	17.500% 01-NOV-2040		15.900	600,000,000	671,280,000

16-JUL	17.500% 01-NOV-2040		15.900	257,000,000	287,531,600
16-JUL	14.375% 03-FEB-2033		14.700	10,000,000,000	10,402,200,000
16-JUL	17.500% 01-NOV-2040		15.750	2,752,400,000	3,106,331,116
16-JUL	14.125% 07-JUL-2022		25.299	1,576,400,000	1,436,310,534
16-JUL	17.500% 01-NOV-2040		15.950	267,000,000	297,857,190
16-JUL	16.000% 06-MAY-2027		13.409	360,000,000	406,810,800
16-JUL	14.250% 22-JUN-2034		14.600	700,000	688,030
16-JUL	16.000% 06-MAY-2027		13.359	200,000,000	226,426,000
16-JUL	14.250% 22-JUN-2034		14.650	3,000,000,000	2,940,240,000
16-JUL	14.250% 22-JUN-2034		14.610	15,000,000,000	14,735,100,000
16-JUL	14.250% 22-JUN-2034		14.600	350,000,000	344,015,000
16-JUL	14.375% 03-FEB-2033		14.500	10,000,000,000	10,511,400,000
16-JUL	11.000% 13-APR-2023		11.400	4,000,000,000	4,084,960,000
16-JUL	17.000% 03-APR-2031		13.950	1,006,300,000	1,209,733,608
16-JUL	17.000% 03-APR-2031		13.950	10,000,000,000	12,021,600,000
16-JUL	14.000% 18-JAN-2024		12.300	5,000,000,000	5,517,450,000
16-JUL	14.375% 03-FEB-2033		14.750	5,000,000,000	5,187,600,000
16-JUL	14.250% 22-JUN-2034		14.600	3,300,000,000	3,243,570,000
16-JUL	14.250% 22-JUN-2034		14.600	100,000,000	98,290,000
16-JUL	14.250% 22-JUN-2034		14.600	800,000,000	786,320,000
16-JUL	14.125% 07-JUL-2022		25.511	2,800,000,000	2,546,656,000

16-JUL	16.000% 06-MAY-2027		13.419	177,100,000	200,057,473
16-JUL	16.000% 06-MAY-2027		13.409	1,100,000,000	1,243,033,000
16-JUL	16.000% 06-MAY-2027		13.409	450,000,000	508,513,500
16-JUL	17.500% 01-NOV-2040		15.620	1,000,000,000	1,137,200,000
16-JUL	17.500% 01-NOV-2040		15.620	2,500,000,000	2,843,000,000
16-JUL	16.000% 06-MAY-2027		13.419	200,000,000	225,922,000
16-JUL	14.375% 03-FEB-2033		14.650	16,000,000	16,686,916
16-JUL	14.250% 22-JUN-2034		14.600	1,400,000,000	1,376,060,000
16-JUL	16.000% 06-MAY-2027		13.409	5,000,000,000	5,650,150,000
16-JUL	17.500% 01-NOV-2040		15.900	305,000,000	341,234,000
16-JUL	16.000% 06-MAY-2027		13.409	180,000,000	203,405,400
16-JUL	16.625% 27-AUG-2026		12.860	834,000,000	999,982,680
16-JUL	16.000% 06-MAY-2027		13.320	300,000,000	340,142,000
16-JUL	14.250% 22-JUN-2034		14.650	5,000,000,000	4,900,400,000
16-JUL	16.000% 06-MAY-2027		13.350	1,000,000,000	1,132,530,000
16-JUL	17.500% 01-NOV-2040		15.850	1,000,000,000	1,122,050,000
16-JUL	14.000% 18-JAN-2024		12.300	1,000,000,000	1,103,490,000
16-JUL	14.250% 22-JUN-2034		14.600	500,000,000	491,450,000
16-JUL	17.500% 01-NOV-2040		15.950	128,000,000	142,792,960
16-JUL	14.250% 22-JUN-2034		13.939	800,000,000	817,160,000
16-JUL	17.500% 01-NOV-2040		15.957	8,000,000,000	8,920,800,000

16-JUL	16.625% 27-AUG-2026		13.330	5,120,000,000	6,043,596,800
16-JUL	14.250% 22-JUN-2034		14.600	350,000,000	344,015,000
16-JUL	16.000% 06-MAY-2027		13.409	5,000,000,000	5,650,150,000
16-JUL	14.250% 22-JUN-2034		14.600	413,500,000	406,429,150
16-JUL	17.500% 01-NOV-2040		15.900	3,000,000,000	3,356,400,000
16-JUL	16.000% 06-MAY-2027		13.370	10,000,000,000	11,316,800,000
16-JUL	14.125% 07-JUL-2022		25.299	3,152,000,000	2,871,892,162
16-JUL	11.000% 09-JUN-2022		14.450	10,000,000,000	9,823,700,000
16-JUL	17.500% 01-NOV-2040		15.850	1,000,000,000	1,122,050,000
16-JUL	14.250% 22-JUN-2034		14.600	2,000,000,000	1,965,800,000
16-JUL	16.000% 06-MAY-2027		13.409	200,000,000	226,006,000
16-JUL	14.250% 22-JUN-2034		13.939	87,000,000	88,866,150
16-JUL	14.250% 22-JUN-2034		13.939	100,000,000	102,145,000
16-JUL	14.250% 22-JUN-2034		13.939	1,000,000,000	1,021,450,000
16-JUL	14.000% 18-JAN-2024		12.300	10,000,000	11,034,861
16-JUL	17.500% 01-NOV-2040		15.937	50,000,000	55,819,500
16-JUL	17.500% 01-NOV-2040		15.850	1,000,000,000	1,122,050,000
16-JUL	14.250% 22-JUN-2034		13.939	300,000,000	306,435,000
16-JUL	17.500% 01-NOV-2040		15.932	3,700,000,000	4,131,864,000
16-JUL	17.500% 01-NOV-2040		15.950	5,000,000,000	5,577,850,000
16-JUL	17.500% 01-NOV-2040		15.959	8,000,000,000	8,920,000,000

16-JUL	17.500% 01-NOV-2040		15.000	97,500,000	115,045,125
16-JUL	17.500% 01-NOV-2040		15.900	800,000	895,040
16-JUL	14.250% 22-JUN-2034		14.600	110,000,000	108,119,000
16-JUL	14.250% 22-JUN-2034		14.600	490,000,000	481,621,000
16-JUL	16.000% 06-MAY-2027		13.409	5,000,000	5,650,150
16-JUL	17.500% 01-NOV-2040		15.850	50,000,000	56,102,000
16-JUL	16.000% 06-MAY-2027		13.409	2,000,000,000	2,260,060,000
16-JUL	16.000% 06-MAY-2027		13.409	40,000,000	45,201,200
16-JUL	14.250% 22-JUN-2034		14.350	500,000	498,605
16-JUL	16.000% 06-MAY-2027		13.409	150,000,000	169,504,500
16-JUL	14.250% 22-JUN-2034		15.197	420,000,000	399,000,000
16-JUL	16.000% 06-MAY-2027		13.409	300,000,000	339,009,000
16-JUL	14.000% 18-JAN-2024		12.300	200,000,000	220,698,000
16-JUL	16.000% 06-MAY-2027		13.370	7,000,000,000	7,921,760,000
16-JUL	17.000% 03-APR-2031		13.948	10,000,000,000	12,022,700,000
16-JUL	11.000% 09-JUN-2022		14.449	6,000,000,000	5,894,220,000
16-JUL	17.500% 01-NOV-2040		15.855	1,000,000,000	1,121,720,000
16-JUL	17.500% 01-NOV-2040		14.606	17,375,000,000	20,999,772,500
16-JUL	11.000% 13-APR-2023		11.130	4,500,000,000	4,614,390,000
16-JUL	14.375% 03-FEB-2033		14.750	5,000,000,000	5,187,600,000
16-JUL	17.500% 01-NOV-2040		14.606	8,687,900,000	10,500,335,361

16-JUL	14.000% 18-JAN-2024		12.300	5,500,000,000	6,069,195,000
16-JUL	17.500% 01-NOV-2040		15.880	3,000,000,000	3,360,300,000
TOTALS				329,092,000,000	360,593,853,877