

Government Securities Daily Secondary Market Report for Thursday 22nd July 2021

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM	AMOUNT (FV)	AMOUNT (COST)
22-JUL	0.000% 07-JUL-2022	10.351	10.372	531,200,000	483,237,952
22-JUL	0.000% 07-JUL-2022	10.300	10.321	1,000,000,000	910,110,000
22-JUL	0.000% 07-JUL-2022	10.300	10.321	1,000,000,000	910,110,000
22-JUL	0.000% 07-JUL-2022	10.300	10.321	1,000,000,000	910,110,000
22-JUL	0.000% 07-JUL-2022	10.300	10.321	1,000,000,000	910,110,000
22-JUL	0.000% 07-JUL-2022	10.250	10.271	1,000,000,000	910,510,000
22-JUL	0.000% 07-JUL-2022	10.250	10.271	1,000,000,000	910,510,000
22-JUL	0.000% 21-JUL-2022	10.245	10.247	1,000,000,000	907,300,000
22-JUL	0.000% 21-JUL-2022	10.245	10.247	210,000,000	190,533,000
22-JUL	0.000% 21-JUL-2022	10.245	10.247	2,000,000,000	1,814,600,000
22-JUL	0.000% 21-JUL-2022	10.231	10.232	473,800,000	429,935,596
22-JUL	0.000% 07-JUL-2022	10.150	10.171	1,000,000,000	911,300,000
22-JUL	0.000% 07-JUL-2022	10.000	10.020	1,424,600,000	1,299,947,500
22-JUL	0.000% 21-JUL-2022	9.700	9.701	1,100,000,000	1,002,980,000
22-JUL	0.000% 04-NOV-2021	9.001	9.293	500,000	487,380
22-JUL	0.000% 18-NOV-2021	9.001	9.277	500,000	485,745
22-JUL	0.000% 06-JAN-2022	9.001	9.220	1,000,000,000	960,220,000
22-JUL	0.000% 20-JAN-2022	9.000	9.203	8,000,000	7,656,400
22-JUL	0.000% 20-JAN-2022	9.000	9.203	627,000,000	600,070,350

22-JUL	0.000% 23-JUN-2022	9.000	9.031	108,300,000	100,013,967
22-JUL	0.000% 30-DEC-2021	8.537	8.741	52,000,000,000	50,112,920,000
22-JUL	0.000% 16-DEC-2021	8.500	8.717	2,586,000,000	2,500,403,400
22-JUL	0.000% 23-JUN-2022	8.525	8.554	107,900,000	100,048,117
22-JUL	0.000% 02-DEC-2021	8.080	8.289	2,741,200,000	2,662,801,680
22-JUL	0.000% 23-SEP-2021	7.500	7.737	101,500,000	100,202,830
22-JUL	0.000% 21-OCT-2021	7.498	7.711	3,000,000,000	2,944,950,000
22-JUL	0.000% 04-NOV-2021	7.500	7.703	100,000,000	97,888,000
22-JUL	0.000% 07-OCT-2021	7.101	7.303	1,000,000,000	985,240,000
22-JUL	0.000% 07-OCT-2021	6.999	7.195	1,000,000,000	985,450,000
22-JUL	17.500% 01-NOV-2040		15.657	175,900,000	200,096,804
22-JUL	17.500% 01-NOV-2040		15.600	570,000,000	650,575,491
22-JUL	17.500% 01-NOV-2040		15.660	600,000,000	682,416,000
22-JUL	17.500% 01-NOV-2040		15.650	450,000,000	512,113,500
22-JUL	17.500% 01-NOV-2040		15.757	350,000,000	395,829,000
22-JUL	17.500% 01-NOV-2040		15.650	220,000,000	250,366,600
22-JUL	17.500% 01-NOV-2040		15.820	5,000,000,000	5,634,150,000
22-JUL	17.500% 01-NOV-2040		15.650	840,000,000	955,945,200
22-JUL	17.500% 01-NOV-2040		15.650	230,000,000	261,746,900
22-JUL	17.500% 01-NOV-2040		15.850	1,700,000	1,912,279
22-JUL	17.500% 01-NOV-2040		15.629	26,400,000,000	30,080,688,000

22-JUL	17.500% 01-NOV-2040		15.650	1,250,000,000	1,422,537,500
22-JUL	17.500% 01-NOV-2040		15.807	350,000,000	394,681,000
22-JUL	17.500% 01-NOV-2040		15.650	625,000,000	711,268,750
22-JUL	17.500% 01-NOV-2040		15.957	4,000,000,000	4,471,720,000
22-JUL	17.500% 01-NOV-2040		15.805	2,300,000,000	2,593,963,000
22-JUL	17.500% 01-NOV-2040		15.650	265,000,000	301,577,950
22-JUL	17.500% 01-NOV-2040		15.000	84,700,000	100,180,619
22-JUL	17.500% 01-NOV-2040		15.810	1,000,000,000	1,127,480,000
22-JUL	17.500% 01-NOV-2040		15.660	400,000,000	454,944,000
22-JUL	17.500% 01-NOV-2040		15.730	45,000,000,000	50,972,850,000
22-JUL	14.875% 25-SEP-2024		12.500	29,700,000	32,865,426
22-JUL	14.250% 22-JUN-2034		14.500	1,000,000,000	990,870,000
22-JUL	14.250% 22-JUN-2034		14.375	3,500,000	3,493,175
22-JUL	14.250% 22-JUN-2034		14.500	1,000,000,000	990,870,000
22-JUL	14.375% 03-FEB-2033		14.450	5,000,000,000	5,281,650,000
22-JUL	14.375% 03-FEB-2033		14.400	6,500,000	6,884,150
22-JUL	14.125% 07-JUL-2022		10.300	277,000,000	287,938,730
22-JUL	14.125% 07-JUL-2022		25.860	1,000,000,000	910,510,000
22-JUL	16.000% 06-MAY-2027		13.000	2,000,000,000	2,299,800,000
22-JUL	16.000% 06-MAY-2027		13.100	3,000,000,000	3,436,800,000
22-JUL	16.000% 06-MAY-2027		12.900	10,000,000,000	11,542,200,000

22-JUL	16.000% 06-MAY-2027		12.950	5,000,000,000	5,760,300,000
22-JUL	16.000% 06-MAY-2027		12.950	1,000,000,000	1,152,060,000
22-JUL	16.000% 06-MAY-2027		13.337	3,000,000,000	3,406,440,000
22-JUL	16.000% 06-MAY-2027		13.100	1,717,000,000	1,966,995,200
22-JUL	16.000% 06-MAY-2027		12.950	1,000,000,000	1,152,060,000
22-JUL	16.000% 06-MAY-2027		12.950	1,000,000,000	1,152,060,000
22-JUL	16.000% 06-MAY-2027		13.100	430,000,000	492,608,000
22-JUL	16.000% 06-MAY-2027		13.419	3,947,000,000	4,468,201,350
22-JUL	16.000% 06-MAY-2027		12.950	1,000,000,000	1,152,060,000
22-JUL	16.000% 06-MAY-2027		12.950	5,000,000,000	5,760,300,000
22-JUL	16.000% 06-MAY-2027		13.350	2,000,000,000	2,269,900,000
22-JUL	16.000% 06-MAY-2027		13.100	1,300,000,000	1,489,280,000
22-JUL	16.000% 06-MAY-2027		13.100	500,000,000	572,800,000
22-JUL	16.000% 06-MAY-2027		13.310	612,800,000	696,545,248
22-JUL	16.000% 06-MAY-2027		13.329	994,000,000	1,129,005,080
22-JUL	16.000% 06-MAY-2027		13.310	4,141,600,000	4,707,591,056
22-JUL	15.375% 13-MAY-2022		10.300	340,000,000	362,851,400
22-JUL	16.625% 27-AUG-2026		12.900	1,000,000,000	1,199,900,000
22-JUL	16.625% 27-AUG-2026		18.434	12,000,000,000	12,059,760,000
22-JUL	16.625% 27-AUG-2026		13.300	1,000,000,000	1,184,080,000
22-JUL	16.625% 27-AUG-2026		13.100	2,000,000,000	2,383,900,000

22-JUL	16.625% 27-AUG-2026		12.903	1,000,000,000	1,199,780,000
22-JUL	17.000% 03-APR-2031		14.125	8,000,000	9,557,200
22-JUL	14.000% 18-JAN-2024		11.950	5,000,000,000	5,216,050,000
22-JUL	14.000% 18-JAN-2024		11.850	1,000,000,000	1,045,380,000
22-JUL	14.000% 18-JAN-2024		11.850	1,000,000,000	1,045,380,000
22-JUL	14.000% 18-JAN-2024		11.750	1,000,000,000	1,047,550,000
22-JUL	14.000% 18-JAN-2024		11.900	1,000,000,000	1,044,290,000
22-JUL	14.000% 18-JAN-2024		11.800	1,000,000,000	1,046,460,000
22-JUL	14.000% 18-JAN-2024		12.200	3,000,000,000	3,113,430,000
22-JUL	14.000% 18-JAN-2024		11.900	1,000,000,000	1,044,290,000
22-JUL	11.000% 09-JUN-2022		14.399	11,000,000,000	10,835,330,000
22-JUL	11.000% 09-JUN-2022		11.910	12,000,000,000	12,059,760,000
22-JUL	11.000% 13-APR-2023		11.150	1,000,000,000	1,026,940,000
22-JUL	11.000% 13-APR-2023		11.150	1,000,000,000	1,026,940,000
22-JUL	11.000% 13-APR-2023		11.150	1,000,000,000	1,026,940,000
22-JUL	11.000% 13-APR-2023		11.150	1,000,000,000	1,026,940,000
22-JUL	11.000% 13-APR-2023		11.150	1,000,000,000	1,026,940,000
22-JUL	11.000% 13-APR-2023		11.150	1,000,000,000	1,026,940,000
22-JUL	11.000% 13-APR-2023		11.479	5,000,000	5,109,500
				284,544,900,000	302,013,760,025