

Government Securities Daily Secondary Market Report for Friday 23rd July 2021

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM	AMOUNT (FV)	AMOUNT (COST)
23-JUL	0.000% 21-JUL-2022	10.273	10.276	142,000,000	128,836,600
23-JUL	0.000% 21-JUL-2022	10.250	10.253	1,000,000,000	907,490,000
23-JUL	0.000% 21-JUL-2022	10.250	10.253	1,000,000,000	907,490,000
23-JUL	0.000% 21-JUL-2022	10.250	10.253	1,000,000,000	907,490,000
23-JUL	0.000% 21-JUL-2022	10.250	10.253	1,000,000,000	907,490,000
23-JUL	0.000% 21-JUL-2022	10.250	10.253	1,000,000,000	907,490,000
23-JUL	0.000% 21-JUL-2022	10.250	10.253	1,000,000,000	907,490,000
23-JUL	0.000% 21-JUL-2022	10.236	10.238	20,000,000,000	18,152,200,000
23-JUL	0.000% 21-JUL-2022	10.229	10.232	3,000,000,000	2,722,980,000
23-JUL	0.000% 21-JUL-2022	10.200	10.203	15,000,000	13,618,500
23-JUL	0.000% 21-JUL-2022	10.200	10.203	10,000,000,000	9,079,000,000
23-JUL	0.000% 21-JUL-2022	10.200	10.203	5,000,000,000	4,539,500,000
23-JUL	0.000% 21-JUL-2022	10.200	10.203	7,500,000	6,809,250
23-JUL	0.000% 21-JUL-2022	10.200	10.203	77,000,000	69,908,300
23-JUL	0.000% 21-JUL-2022	10.200	10.203	7,500,000	6,809,250
23-JUL	0.000% 21-JUL-2022	10.200	10.203	5,000,000,000	4,539,500,000
23-JUL	0.000% 21-JUL-2022	10.200	10.203	10,000,000,000	9,079,000,000
23-JUL	0.000% 30-DEC-2021	9.201	9.440	3,000,000,000	2,883,690,000
23-JUL	0.000% 02-DEC-2021	8.599	8.837	61,900,000	60,033,096
23-JUL	0.000% 02-DEC-2021	8.050	8.259	2,741,200,000	2,663,651,452

23-JUL	0.000% 14-JAN-2022	8.000	8.167	415,400,000	400,055,124
23-JUL	0.000% 21-OCT-2021	7.501	7.716	20,000,000	19,636,800
23-JUL	0.000% 21-OCT-2021	7.148	7.343	26,000,000	25,549,680
23-JUL	17.500% 01-NOV-2040		15.363	54,000,000	62,523,900
23-JUL	17.500% 01-NOV-2040		15.800	2,210,000,000	2,494,228,100
23-JUL	16.000% 14-NOV-2030		14.000	1,000,000,000	1,126,990,000
23-JUL	16.000% 14-NOV-2030		14.000	700,000,000	788,893,000
23-JUL	16.000% 14-NOV-2030		14.000	800,000,000	901,592,000
23-JUL	17.500% 01-NOV-2040		15.801	4,700,000	5,304,000
23-JUL	17.500% 01-NOV-2040		15.750	500,000,000	565,945,000
23-JUL	14.000% 18-JAN-2024		11.000	39,700,000	42,255,383
23-JUL	17.000% 03-APR-2031		14.785	18,000,000	20,842,380
23-JUL	16.000% 06-MAY-2027		13.059	3,000,000,000	3,443,237,000
23-JUL	14.000% 18-JAN-2024		11.800	4,000,000,000	4,187,160,000
23-JUL	14.875% 25-SEP-2024		11.000	131,400,000	150,843,258
23-JUL	16.000% 14-NOV-2030		14.000	800,000,000	901,592,000
23-JUL	17.500% 01-NOV-2040		15.750	1,000,000,000	1,131,890,000
23-JUL	16.000% 14-NOV-2030		14.000	300,000,000	338,097,000
23-JUL	16.000% 14-NOV-2030		14.000	1,000,000,000	1,126,990,000
23-JUL	16.000% 14-NOV-2030		14.000	1,500,000,000	1,690,485,000
23-JUL	17.500% 01-NOV-2040		15.800	2,500,000,000	2,821,525,000

23-JUL	17.500% 01-NOV-2040		15.750	2,000,000,000	2,263,780,000
23-JUL	17.500% 01-NOV-2040		15.800	5,000,000,000	5,643,050,000
23-JUL	14.000% 18-JAN-2024		12.900	7,000,000	7,162,669
23-JUL	14.000% 18-JAN-2024		12.900	146,000,000	149,392,816
23-JUL	16.000% 14-NOV-2030		14.000	400,000,000	450,796,000
23-JUL	17.500% 01-NOV-2040		15.750	200,000,000	226,378,000
23-JUL	16.000% 14-NOV-2030		14.400	5,000,000,000	5,526,350,000
23-JUL	16.000% 06-MAY-2027		12.910	2,500,000,000	2,885,450,000
23-JUL	17.500% 01-NOV-2040		15.794	1,000,000	1,129,000
23-JUL	16.000% 14-NOV-2030		14.000	400,000,000	450,796,000
23-JUL	17.500% 01-NOV-2040		15.600	2,000,000,000	2,283,660,000
23-JUL	17.500% 01-NOV-2040		15.610	4,000,000,000	4,564,640,000
23-JUL	17.000% 03-APR-2031		14.799	10,000,000	11,571,000
23-JUL	17.500% 01-NOV-2040		15.800	480,000,000	541,732,800
23-JUL	14.000% 18-JAN-2024		12.195	3,000,000,000	3,114,750,000
23-JUL	17.500% 01-NOV-2040		15.650	550,000,000	626,174,613
23-JUL	17.500% 01-NOV-2040		15.750	2,000,000,000	2,263,780,000
23-JUL	17.500% 01-NOV-2040		15.910	2,210,000,000	2,478,404,500
23-JUL	17.500% 01-NOV-2040		15.860	5,000,000,000	5,623,450,000
23-JUL	17.500% 01-NOV-2040		15.600	1,000,000,000	1,141,830,000
23-JUL	17.500% 01-NOV-2040		15.600	1,000,000,000	1,141,830,000

23-JUL	14.250% 22-JUN-2034		13.750	21,600,000	22,368,312
23-JUL	17.500% 01-NOV-2040		15.800	5,000,000,000	5,643,050,000
23-JUL	17.500% 01-NOV-2040		15.750	500,000,000	565,945,000
23-JUL	16.000% 14-NOV-2030		14.050	5,000,000,000	5,621,200,000
23-JUL	17.500% 01-NOV-2040		15.350	20,500,000	23,754,785
23-JUL	16.000% 14-NOV-2030		14.050	2,445,000,000	2,748,766,800
23-JUL	17.500% 01-NOV-2040		15.700	80,000,000	90,815,200
23-JUL	16.000% 14-NOV-2030		14.000	100,000,000	112,699,000
23-JUL	17.500% 01-NOV-2040		15.810	2,210,000,000	2,492,769,500
23-JUL	16.000% 14-NOV-2030		14.000	1,100,000,000	1,239,689,000
23-JUL	14.250% 23-AUG-2029		15.000	24,600,000	25,097,166
23-JUL	14.000% 18-JAN-2024		13.100	20,000,000	20,380,610
23-JUL	14.250% 22-JUN-2034		14.375	3,000,000	2,995,290
23-JUL	16.000% 06-MAY-2027		13.968	343,000,000	380,589,370
23-JUL	14.875% 10-MAY-2024		12.015	18,300,000	20,031,180
23-JUL	14.000% 18-JAN-2024		12.150	1,000,000,000	1,039,220,000
23-JUL	16.000% 14-NOV-2030		14.150	300,000,000	335,629,872
23-JUL	11.000% 09-JUN-2022		14.410	5,000,000,000	4,926,600,000
TOTALS				144,161,300,000	147,436,329,556