

Government Securities Daily Secondary Market Report for Monday 26th July 2021

VALUE DATE	SECURITY COUPON/MAT DATE	MMY	YTM	AMOUNT (FV)	AMOUNT (COST)
26-JUL	0.000% 23-DEC-2021	10.200	10.508	1,000,000,000	959,770,000
26-JUL	0.000% 21-JUL-2022	10.250	10.256	1,000,000,000	908,190,000
26-JUL	0.000% 21-JUL-2022	10.245	10.252	823,200,000	747,654,936
26-JUL	0.000% 21-JUL-2022	10.245	10.252	4,664,600,000	4,236,529,658
26-JUL	0.000% 21-JUL-2022	10.245	10.252	5,487,800,000	4,984,184,594
26-JUL	0.000% 21-JUL-2022	10.200	10.207	10,000,000,000	9,085,900,000
26-JUL	0.000% 21-JUL-2022	9.808	9.814	896,500,000	817,428,700
26-JUL	0.000% 23-DEC-2021	8.601	8.820	300,000,000	289,758,000
26-JUL	0.000% 23-JUN-2022	8.500	8.532	6,500,000	6,033,495
26-JUL	0.000% 04-NOV-2021	8.001	8.235	61,300,000	59,972,242
26-JUL	0.000% 06-JAN-2022	8.000	8.177	176,100,000	169,989,330
26-JUL	0.000% 21-OCT-2021	7.000	7.188	25,400,000	24,983,186
26-JUL	0.000% 04-NOV-2021	6.501	6.655	18,800,000	18,467,804
26-JUL	17.500% 01-NOV-2040		15.260	25,800,000	30,092,604
26-JUL	17.500% 01-NOV-2040		15.721	9,000,000	10,216,620
26-JUL	17.500% 01-NOV-2040		15.750	1,000,000	1,133,300
26-JUL	17.500% 01-NOV-2040		15.800	1,000,000,000	1,130,020,000
26-JUL	17.500% 01-NOV-2040		15.726	30,000,000,000	34,046,400,000
26-JUL	17.500% 01-NOV-2040		15.756	45,000,000,000	50,982,300,000

26-JUL	17.500% 01-NOV-2040		15.800	39,100,000	44,183,782
26-JUL	17.500% 01-NOV-2040		15.850	5,000,000,000	5,633,800,000
26-JUL	17.500% 01-NOV-2040		15.800	19,500,000	22,035,390
26-JUL	17.500% 01-NOV-2040		15.700	1,300,000	1,477,580
26-JUL	17.500% 01-NOV-2040		15.800	39,100,000	44,183,782
26-JUL	17.500% 01-NOV-2040		15.900	5,000,000	5,617,550
26-JUL	17.500% 01-NOV-2040		15.800	1,062,000,000	1,200,085,000
26-JUL	17.500% 01-NOV-2040		15.721	1,394,000,000	1,582,440,920
26-JUL	17.500% 01-NOV-2040		15.800	2,000,000,000	2,260,040,000
26-JUL	17.500% 01-NOV-2040		15.721	45,500,000	51,650,690
26-JUL	17.500% 01-NOV-2040		15.800	19,500,000	22,035,390
26-JUL	16.000% 14-NOV-2030		13.271	59,900,000	70,050,654
26-JUL	16.000% 14-NOV-2030		14.400	5,000,000,000	5,532,650,000
26-JUL	16.000% 14-NOV-2030		14.050	5,000,000,000	5,627,450,000
26-JUL	14.250% 22-JUN-2034		13.769	100,000,000	103,557,000
26-JUL	14.250% 22-JUN-2034		13.750	40,000,000	41,468,000
26-JUL	14.250% 22-JUN-2034		13.750	30,000,000	31,101,000
26-JUL	14.875% 10-MAY-2024		12.000	5,000,000,000	5,480,000,000
26-JUL	14.875% 10-MAY-2024		12.200	5,000,000,000	5,455,850,000
26-JUL	16.000% 06-MAY-2027		13.408	10,000,000	11,341,200
26-JUL	16.000% 06-MAY-2027		13.408	260,000,000	294,871,200

26-JUL	16.000% 06-MAY-2027		13.408	130,000,000	147,435,600
26-JUL	16.000% 06-MAY-2027		13.408	35,000,000	39,694,200
26-JUL	16.000% 06-MAY-2027		13.408	395,000,000	447,977,400
26-JUL	16.000% 06-MAY-2027		12.927	450,000,000	519,579,000
26-JUL	16.000% 06-MAY-2027		13.408	25,000,000	28,353,000
26-JUL	16.000% 06-MAY-2027		13.408	240,000,000	272,188,800
26-JUL	16.000% 06-MAY-2027		13.408	95,000,000	107,741,400
26-JUL	16.000% 06-MAY-2027		13.408	500,000,000	567,060,000
26-JUL	16.000% 06-MAY-2027		13.408	45,000,000	51,035,400
26-JUL	16.000% 06-MAY-2027		13.408	390,000,000	442,306,800
26-JUL	16.000% 06-MAY-2027		13.408	285,000,000	323,224,200
26-JUL	16.000% 06-MAY-2027		13.408	155,000,000	175,788,600
26-JUL	16.000% 06-MAY-2027		13.408	2,850,000,000	3,232,242,000
26-JUL	16.000% 06-MAY-2027		13.408	985,000,000	1,117,108,200
26-JUL	16.000% 06-MAY-2027		13.408	180,000,000	204,141,600
26-JUL	16.000% 06-MAY-2027		13.408	10,000,000	11,341,200
26-JUL	16.000% 06-MAY-2027		13.408	175,000,000	198,471,000
26-JUL	16.000% 06-MAY-2027		13.408	15,000,000	17,011,800
26-JUL	16.000% 06-MAY-2027		12.900	260,000,000	300,510,000
26-JUL	16.000% 06-MAY-2027		13.408	195,000,000	221,153,400
26-JUL	16.000% 06-MAY-2027		13.408	245,000,000	277,859,400

26-JUL	16.000% 06-MAY-2027		12.800	18,000,000	20,882,520
26-JUL	16.000% 06-MAY-2027		13.408	225,000,000	255,177,000
26-JUL	16.000% 06-MAY-2027		13.408	20,000,000	22,682,400
26-JUL	16.000% 06-MAY-2027		13.408	35,000,000	39,694,200
26-JUL	17.000% 03-APR-2031		13.500	8,100,000	9,990,459
26-JUL	17.000% 03-APR-2031		14.181	17,000,000	20,284,570
26-JUL	17.000% 03-APR-2031		13.530	812,000,000	1,000,034,840
26-JUL	14.250% 23-AUG-2029		14.847	45,000,000	46,274,850
26-JUL	14.000% 18-JAN-2024		11.750	2,000,000,000	2,097,740,000
26-JUL	14.000% 18-JAN-2024		11.730	1,000,000,000	1,049,300,000
TOTALS				142,461,000,000	155,289,197,446