

Government Securities Daily Secondary Market Report for Tuesday 27th July 2021

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM	AMOUNT (FV)	AMOUNT (COST)
27-JUL	0.000% 07-OCT-2021	31.390	35.604	1,000,000	941,690
27-JUL	0.000% 21-JUL-2022	10.300	10.309	1,000,000,000	908,010,000
27-JUL	0.000% 21-JUL-2022	10.300	10.309	1,000,000,000	908,010,000
27-JUL	0.000% 21-JUL-2022	10.300	10.309	1,000,000,000	908,010,000
27-JUL	0.000% 21-JUL-2022	10.281	10.289	1,000,000,000	908,170,000
27-JUL	0.000% 21-JUL-2022	10.281	10.289	1,000,000,000	908,170,000
27-JUL	0.000% 21-JUL-2022	10.281	10.289	1,000,000,000	908,170,000
27-JUL	0.000% 21-JUL-2022	10.250	10.258	500,000,000	454,210,000
27-JUL	0.000% 10-MAR-2022	10.000	10.189	9,600,000	9,040,224
27-JUL	0.000% 14-JAN-2022	9.416	9.652	2,000,000,000	1,915,500,000
27-JUL	0.000% 16-DEC-2021	9.000	9.249	2,900,000	2,801,893
27-JUL	0.000% 20-JAN-2022	9.000	9.209	1,000,000,000	958,180,000
27-JUL	0.000% 24-FEB-2022	9.001	9.170	2,400,000	2,280,768
27-JUL	0.000% 14-JAN-2022	8.249	8.431	415,500,000	400,039,245
27-JUL	0.000% 07-OCT-2021	7.501	7.730	10,624,500,000	10,469,594,790
27-JUL	0.000% 21-OCT-2021	7.498	7.716	1,000,000	982,640
27-JUL	0.000% 18-NOV-2021	7.501	7.696	1,089,700,000	1,064,756,767
27-JUL	0.000% 09-SEP-2021	7.002	7.221	60,000,000	59,497,800
27-JUL	0.000% 09-SEP-2021	7.002	7.221	260,000,000	257,823,800

27-JUL	0.000% 09-SEP-2021	7.002	7.221	200,000,000	198,326,000
27-JUL	0.000% 16-DEC-2021	7.049	7.202	1,027,500,000	1,000,073,331
27-JUL	0.000% 21-OCT-2021	7.002	7.192	2,200,000	2,164,294
27-JUL	0.000% 21-OCT-2021	7.002	7.192	2,300,000	2,262,671
27-JUL	0.000% 23-SEP-2021	6.103	6.262	2,019,400,000	2,000,002,713
27-JUL	16.625% 27-AUG-2026		18.513	12,000,000,000	12,059,760,000
27-JUL	11.000% 13-APR-2023		11.150	1,000,000,000	1,028,470,000
27-JUL	16.000% 06-MAY-2027		12.870	2,000,000,000	2,315,000,000
27-JUL	11.000% 13-APR-2023		11.100	10,000,000,000	10,292,400,000
27-JUL	17.000% 03-APR-2031		13.507	55,000,000	67,836,450
27-JUL	17.500% 01-NOV-2040		15.810	3,500,000,000	3,954,440,000
27-JUL	11.000% 09-JUN-2022		12.110	12,000,000,000	12,059,760,000
27-JUL	17.500% 01-NOV-2040		15.900	1,136,000,000	1,276,852,640
27-JUL	17.000% 03-APR-2031		14.785	5,000,000	5,798,550
27-JUL	16.000% 06-MAY-2027		12.850	341,000,000	395,004,170
27-JUL	16.625% 27-AUG-2026		13.000	5,000,000,000	5,989,950,000
27-JUL	14.875% 10-MAY-2024		11.000	44,700,000	50,105,571
27-JUL	14.000% 18-JAN-2024		11.650	1,000,000,000	1,051,370,000
27-JUL	14.250% 22-JUN-2034		15.039	50,000,000	48,139,000
27-JUL	11.000% 13-APR-2023		11.100	10,000,000,000	10,292,400,000
27-JUL	16.000% 06-MAY-2027		12.900	1,000,000,000	1,156,200,000

27-JUL	14.000% 18-JAN-2024		12.500	9,500,000	9,814,433
27-JUL	17.500% 01-NOV-2040		15.800	135,000,000	152,616,150
27-JUL	14.000% 18-JAN-2024		11.650	1,000,000,000	1,051,370,000
27-JUL	14.250% 22-JUN-2034		13.796	453,000,000	468,537,900
27-JUL	16.000% 06-MAY-2027		12.870	5,000,000,000	5,787,500,000
27-JUL	14.250% 22-JUN-2034		15.163	5,500,000	5,258,385
27-JUL	16.000% 06-MAY-2027		12.850	92,000,000	106,570,040
27-JUL	17.000% 03-APR-2031		13.900	1,700,000	2,056,983
27-JUL	11.000% 09-JUN-2022		11.860	12,000,000,000	12,083,760,000
27-JUL	16.000% 06-MAY-2027		12.900	100,000,000	115,620,000
27-JUL	17.500% 01-NOV-2040		15.880	2,000,000,000	2,250,560,000
27-JUL	14.000% 18-JAN-2024		11.650	1,000,000,000	1,051,370,000
27-JUL	16.625% 27-AUG-2026		13.220	5,000,000,000	5,946,550,000
27-JUL	14.000% 18-JAN-2024		11.700	1,000,000,000	1,050,280,000
27-JUL	17.000% 03-APR-2031		14.250	500,000	594,856
27-JUL	14.375% 03-FEB-2033		14.250	375,000,000	401,062,500
27-JUL	16.000% 06-MAY-2027		12.000	8,400,000	10,046,820
27-JUL	17.500% 01-NOV-2040		15.910	3,500,000,000	3,931,690,000
27-JUL	17.500% 01-NOV-2040		15.800	3,500,000,000	3,956,715,000
27-JUL	14.250% 22-JUN-2034		13.796	400,000,000	413,720,000
TOTALS				119,930,300,000	125,086,198,074