

Government Securities Daily Secondary Market Report for Wednesday 28th July 2021

VALUE DATE	SECURITY COUPON/ MAT DATE	MMY	YTM	AMOUNT (FV)	AMOUNT (COST)
28-JUL	0.000% 10-FEB-2022	11.500	11.803	9,000,000	8,474,040
28-JUL	0.000% 23-JUN-2022	9.800	9.845	2,000,000,000	1,837,220,000
28-JUL	0.000% 23-JUN-2022	9.700	9.744	2,000,000,000	1,838,740,000
28-JUL	0.000% 07-APR-2022	9.500	9.637	268,000,000	251,442,960
28-JUL	0.000% 30-DEC-2021	9.200	9.445	8,000,000,000	7,699,200,000
28-JUL	0.000% 20-JAN-2022	9.151	9.368	4,000,000,000	3,830,960,000
28-JUL	0.000% 20-JAN-2022	9.049	9.261	1,000,000,000	958,190,000
28-JUL	0.000% 20-JAN-2022	9.049	9.261	1,000,000,000	958,190,000
28-JUL	0.000% 20-JAN-2022	9.049	9.261	1,000,000,000	958,190,000
28-JUL	0.000% 20-JAN-2022	9.049	9.261	1,000,000,000	958,190,000
28-JUL	0.000% 20-JAN-2022	8.900	9.105	7,000,000,000	6,711,950,000
28-JUL	0.000% 04-NOV-2021	8.799	9.085	10,000,000,000	9,766,900,000
28-JUL	0.000% 04-NOV-2021	8.502	8.769	10,000,000,000	9,774,600,000
28-JUL	0.000% 23-DEC-2021	8.501	8.717	202,800,000	196,042,704
28-JUL	0.000% 04-NOV-2021	8.301	8.556	10,000,000,000	9,779,800,000
28-JUL	0.000% 06-JAN-2022	8.000	8.179	135,000,000	130,370,850
28-JUL	0.000% 21-JUL-2022	8.000	8.006	1,600,000	1,483,584
28-JUL	16.000% 14-NOV-2030		14.400	4,000,000,000	4,429,520,000
28-JUL	16.000% 14-NOV-2030		14.050	4,000,000,000	4,505,320,000

28-JUL	11.000% 13-APR-2023		11.150	1,000,000,000	1,028,780,000
28-JUL	14.000% 18-JAN-2024		11.650	1,000,000,000	1,051,690,000
28-JUL	11.000% 13-APR-2023		11.150	1,000,000,000	1,028,780,000
28-JUL	11.000% 13-APR-2023		11.100	1,000,000,000	1,029,540,000
28-JUL	12.500% 28-NOV-2022		10.900	209,500,000	217,676,785
28-JUL	17.500% 01-NOV-2040		15.898	575,000,000	646,639,250
28-JUL	14.000% 18-JAN-2024		11.950	1,000,000,000	1,045,200,000
28-JUL	16.000% 14-NOV-2030		14.000	1,000,000,000	1,129,080,000
28-JUL	16.000% 14-NOV-2030		14.000	29,000,000	32,743,320
28-JUL	14.000% 18-JAN-2024		12.000	5,000,000,000	5,220,650,000
28-JUL	14.250% 22-JUN-2034		13.850	387,000,000	399,144,060
28-JUL	11.000% 13-APR-2023		11.200	1,000,000,000	1,028,020,000
28-JUL	11.000% 13-APR-2023		11.200	1,000,000,000	1,028,020,000
28-JUL	16.000% 06-MAY-2027		12.920	1,000,000,000	1,155,740,000
28-JUL	17.500% 01-NOV-2040		15.650	197,900,000	225,776,194
28-JUL	17.500% 01-NOV-2040		15.500	450,000,000	517,909,500
28-JUL	14.000% 01-AUG-2024		12.500	600,000,000	662,190,000
28-JUL	17.000% 03-APR-2031		13.500	1,600,000	1,974,832
28-JUL	16.000% 14-NOV-2030		14.000	1,000,000,000	1,129,080,000
28-JUL	11.000% 13-APR-2023		11.200	1,000,000,000	1,028,020,000
28-JUL	12.500% 28-NOV-2022		10.950	765,000,000	794,383,650

28-JUL	16.000% 06-MAY-2027		12.850	5,000,000,000	5,793,850,000
28-JUL	16.000% 06-MAY-2027		12.850	8,400,000	9,733,668
28-JUL	11.000% 13-APR-2023		11.200	1,000,000,000	1,028,020,000
28-JUL	16.000% 06-MAY-2027		12.800	1,000,000,000	1,160,940,000
28-JUL	11.000% 13-APR-2023		11.125	1,000,000,000	1,029,160,000
28-JUL	11.000% 13-APR-2023		11.100	5,000,000,000	5,147,700,000
28-JUL	11.000% 13-APR-2023		11.300	220,000,000	225,830,000
28-JUL	17.500% 01-NOV-2040		15.650	6,200,000	7,073,332
28-JUL	16.625% 27-AUG-2026		12.680	2,375,000,000	2,876,552,500
28-JUL	14.000% 18-JAN-2024		11.935	3,000,000,000	3,136,560,000
28-JUL	17.500% 01-NOV-2040		15.500	4,300,000,000	4,948,913,000
28-JUL	11.000% 13-APR-2023		11.150	1,000,000,000	1,028,780,000
28-JUL	11.000% 13-APR-2023		11.100	1,000,000,000	1,029,540,000
28-JUL	11.000% 13-APR-2023		11.175	1,000,000,000	1,028,400,000
28-JUL	17.500% 01-NOV-2040		15.733	30,000,000,000	34,061,100,000
28-JUL	14.000% 18-JAN-2024		11.650	1,000,000,000	1,051,690,000
28-JUL	14.000% 18-JAN-2024		12.050	1,000,000,000	1,043,050,000
28-JUL	16.000% 06-MAY-2027		12.830	2,600,000,000	3,015,038,000
28-JUL	14.000% 01-AUG-2024		12.500	3,900,000,000	4,304,235,000
28-JUL	14.000% 18-JAN-2024		11.735	3,000,000,000	3,149,550,000
28-JUL	16.000% 14-NOV-2030		14.000	2,300,000,000	2,596,884,000

28-JUL	14.000% 18-JAN-2024		12.000	100,000,000	104,413,000
28-JUL	12.500% 28-NOV-2022		10.023	209,500,000	219,966,620
28-JUL	17.500% 01-NOV-2040		15.780	2,000,000,000	2,264,560,000
28-JUL	16.625% 27-AUG-2026		12.680	1,670,000,000	2,022,670,600
28-JUL	17.500% 01-NOV-2040		15.850	1,448,600,000	1,633,593,476
28-JUL	17.500% 01-NOV-2040		15.800	4,420,000,000	4,998,887,400
28-JUL	16.000% 06-MAY-2027		12.800	1,000,000,000	1,160,940,000
28-JUL	16.000% 06-MAY-2027		12.870	2,000,000,000	2,315,800,000
28-JUL	17.500% 01-NOV-2040		15.040	24,600,000	29,096,142
28-JUL	17.500% 01-NOV-2040		15.500	620,000,000	713,564,200
28-JUL	17.500% 01-NOV-2040		15.850	1,300,000,000	1,466,023,000
28-JUL	16.625% 27-AUG-2026		12.680	255,000,000	308,850,900
28-JUL	16.625% 27-AUG-2026		12.980	4,300,000,000	5,156,517,000
28-JUL	16.000% 14-NOV-2030		14.000	600,000,000	677,448,000
28-JUL	14.000% 18-JAN-2024		11.730	5,000,000,000	5,249,800,000
28-JUL	16.000% 14-NOV-2030		14.000	17,000,000	19,194,360
28-JUL	16.000% 14-NOV-2030		14.000	13,000,000	14,678,040
28-JUL	16.000% 06-MAY-2027		12.825	1,000,000,000	1,159,850,000
TOTALS				180,518,700,000	192,184,273,967