

Government Securities Daily Secondary Market Report for Wednesday 21st July 2021

| VALUE DATE | SECURITY COUPON/MAT DATE | MMY | YTM | AMOUNT (FV) | AMOUNT (COST) |
|------------|--------------------------|--------|--------|----------------|----------------|
| 21-JUL | 0.000% 12-AUG-2021 | 12.133 | 12.850 | 29,000,000,000 | 28,789,460,000 |
| 21-JUL | 0.000% 21-APR-2022 | 10.450 | 10.584 | 532,100,000 | 493,395,046 |
| 21-JUL | 0.000% 07-JUL-2022 | 10.231 | 10.250 | 1,000,000,000 | 910,430,000 |
| 21-JUL | 0.000% 07-JUL-2022 | 10.231 | 10.250 | 1,000,000,000 | 910,430,000 |
| 21-JUL | 0.000% 07-JUL-2022 | 10.201 | 10.220 | 1,000,000,000 | 910,670,000 |
| 21-JUL | 0.000% 07-JUL-2022 | 10.201 | 10.220 | 1,000,000,000 | 910,670,000 |
| 21-JUL | 0.000% 07-JUL-2022 | 10.201 | 10.220 | 1,000,000,000 | 910,670,000 |
| 21-JUL | 0.000% 07-JUL-2022 | 10.000 | 10.019 | 750,000,000 | 684,202,500 |
| 21-JUL | 0.000% 07-JUL-2022 | 10.000 | 10.019 | 410,000,000 | 374,030,700 |
| 21-JUL | 0.000% 06-JAN-2022 | 9.069 | 9.291 | 1,000,000,000 | 959,700,000 |
| 21-JUL | 0.000% 23-DEC-2021 | 8.500 | 8.709 | 190,000,000 | 183,380,400 |
| 21-JUL | 0.000% 23-JUN-2022 | 8.500 | 8.527 | 237,300,000 | 220,031,679 |
| 21-JUL | 0.000% 23-JUN-2022 | 8.500 | 8.527 | 107,900,000 | 100,048,117 |
| 21-JUL | 0.000% 04-NOV-2021 | 7.998 | 8.228 | 63,000,000 | 61,569,900 |
| 21-JUL | 0.000% 03-SEP-2021 | 7.787 | 8.059 | 1,000,000,000 | 990,700,000 |
| 21-JUL | 0.000% 21-OCT-2021 | 7.001 | 7.186 | 24,500,000 | 24,075,170 |
| 21-JUL | 0.000% 09-SEP-2021 | 6.503 | 6.689 | 61,100,000 | 60,560,487 |
| 21-JUL | 14.250% 22-JUN-2034 | | 14.590 | 1,000,000,000 | 985,380,000 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.300 | 1,394,700,000 | 1,585,299,702 |

| | | | | | |
|--------|---------------------|--|--------|----------------|----------------|
| 21-JUL | 16.000% 06-MAY-2027 | | 13.100 | 1,000,000,000 | 1,145,200,000 |
| 21-JUL | 17.500% 01-NOV-2040 | | 15.805 | 1,000,000,000 | 1,127,340,000 |
| 21-JUL | 17.500% 01-NOV-2040 | | 15.790 | 400,000,000 | 451,328,000 |
| 21-JUL | 17.500% 01-NOV-2040 | | 15.790 | 600,000,000 | 676,992,000 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.300 | 7,000,000,000 | 7,956,620,000 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.100 | 1,000,000,000 | 1,145,200,000 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.320 | 3,165,900,000 | 3,595,892,538 |
| 21-JUL | 14.250% 22-JUN-2034 | | 14.450 | 1,000,000,000 | 993,350,000 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.300 | 13,191,100,000 | 14,993,795,726 |
| 21-JUL | 17.500% 01-NOV-2040 | | 15.660 | 257,000,000 | 292,180,730 |
| 21-JUL | 14.125% 07-JUL-2022 | | 11.701 | 60,000,000 | 61,586,400 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.320 | 1,670,400,000 | 1,897,273,728 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.300 | 1,676,100,000 | 1,905,155,826 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.300 | 8,700,000 | 9,888,942 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.320 | 2,100,000 | 2,385,222 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.320 | 334,700,000 | 380,158,954 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.320 | 354,300,000 | 402,421,026 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.320 | 235,000,000 | 266,917,700 |
| 21-JUL | 14.000% 18-JAN-2024 | | 12.150 | 1,000,000,000 | 1,108,530,000 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.320 | 1,368,400,000 | 1,554,256,088 |
| 21-JUL | 14.250% 22-JUN-2034 | | 14.478 | 30,400,000,000 | 30,149,200,000 |

| | | | | | |
|--------|---------------------|--|--------|---------------|---------------|
| 21-JUL | 16.000% 06-MAY-2027 | | 13.300 | 5,701,800,000 | 6,481,007,988 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.310 | 7,000,000,000 | 7,953,680,000 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.320 | 402,300,000 | 456,940,386 |
| 21-JUL | 14.000% 18-JAN-2024 | | 12.000 | 1,000,000,000 | 1,111,770,000 |
| 21-JUL | 14.000% 18-JAN-2024 | | 12.150 | 1,000,000,000 | 1,108,530,000 |
| 21-JUL | 14.000% 18-JAN-2024 | | 12.150 | 1,000,000,000 | 1,108,530,000 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.320 | 114,000,000 | 129,483,480 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.050 | 7,000,000,000 | 8,031,450,000 |
| 21-JUL | 17.500% 01-NOV-2040 | | 15.800 | 1,000,000,000 | 1,127,660,000 |
| 21-JUL | 17.000% 03-APR-2031 | | 14.250 | 3,000,000,000 | 3,561,060,000 |
| 21-JUL | 14.375% 03-FEB-2033 | | 14.450 | 2,500,000,000 | 2,639,825,000 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.320 | 2,012,700,000 | 2,286,064,914 |
| 21-JUL | 14.000% 18-JAN-2024 | | 12.150 | 1,000,000,000 | 1,108,530,000 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.150 | 1,000,000,000 | 1,143,060,000 |
| 21-JUL | 14.250% 22-JUN-2034 | | 14.400 | 1,000,000,000 | 996,230,000 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.320 | 147,100,000 | 167,079,122 |
| 21-JUL | 17.500% 01-NOV-2040 | | 15.660 | 305,000,000 | 346,751,450 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.300 | 979,200,000 | 1,113,017,472 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.100 | 1,000,000,000 | 1,145,200,000 |
| 21-JUL | 14.000% 18-JAN-2024 | | 12.100 | 1,000,000,000 | 1,109,600,000 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.000 | 1,000,000,000 | 1,149,500,000 |

| | | | | | |
|--------|---------------------|--|--------|---------------|---------------|
| 21-JUL | 16.000% 06-MAY-2027 | | 13.100 | 1,000,000,000 | 1,145,200,000 |
| 21-JUL | 17.500% 01-NOV-2040 | | 15.660 | 600,000,000 | 682,134,000 |
| 21-JUL | 11.000% 09-JUN-2022 | | 14.430 | 5,000,000,000 | 4,922,050,000 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.300 | 1,476,500,000 | 1,678,278,490 |
| 21-JUL | 17.500% 01-NOV-2040 | | 15.810 | 1,000,000,000 | 1,127,010,000 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.320 | 587,300,000 | 667,067,086 |
| 21-JUL | 14.000% 18-JAN-2024 | | 12.150 | 1,000,000,000 | 1,108,530,000 |
| 21-JUL | 14.000% 18-JAN-2024 | | 12.200 | 5,000,000,000 | 5,537,250,000 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.300 | 2,447,100,000 | 2,781,520,686 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.300 | 60,300,000 | 68,540,598 |
| 21-JUL | 17.500% 01-NOV-2040 | | 15.336 | 280,000,000 | 324,455,600 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.300 | 467,400,000 | 531,274,884 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.300 | 1,090,700,000 | 1,239,755,062 |
| 21-JUL | 17.500% 01-NOV-2040 | | 15.650 | 1,162,000,000 | 1,321,844,720 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.320 | 14,500,000 | 16,469,390 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.320 | 261,800,000 | 297,357,676 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.300 | 8,386,400,000 | 9,532,485,424 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.300 | 6,960,000,000 | 7,911,153,600 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.340 | 3,000,000,000 | 3,404,910,000 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.300 | 475,100,000 | 540,027,166 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.320 | 112,200,000 | 127,439,004 |

| | | | | | |
|---------------|---------------------|--|--------|------------------------|------------------------|
| 21-JUL | 17.500% 01-NOV-2040 | | 15.815 | 1,000,000,000 | 1,126,680,000 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.150 | 1,000,000,000 | 1,143,060,000 |
| 21-JUL | 14.000% 18-JAN-2024 | | 12.706 | 1,000,000,000 | 1,096,620,000 |
| 21-JUL | 14.250% 22-JUN-2034 | | 14.450 | 1,000,000,000 | 993,350,000 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.320 | 223,300,000 | 253,628,606 |
| 21-JUL | 17.500% 01-NOV-2040 | | 15.800 | 1,000,000,000 | 1,127,660,000 |
| 21-JUL | 16.000% 06-MAY-2027 | | 13.300 | 930,500,000 | 1,057,662,130 |
| TOTALS | | | | 192,191,500,000 | 206,218,760,515 |