



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 23 July 2021

26 July 2021

Transactions carried out with Counterparties	BUY			SELL		
	BILLS	NOTES	BONDS	BILLS	NOTES	BONDS
	(Rs mn)	(Rs mn)	(Rs mn)	(Rs mn)	(Rs mn)	(Rs mn)
Banks	679.70	152.60	18.05	910.50	153.85	86.15
<i>of which</i> : Primary Dealers	204.70	2.60	18.05	710.50	153.85	86.15
: Non-Primary Dealer Banks	475.00	150.00		200.00		
Non-Bank Financial Institutions	188.50		80.35			
<i>of which</i> : Pension Funds						
: Insurance Companies	25.00		80.00			
: Others	163.50		0.35			
Non-Financial Institutions	45.00					1.35
Individuals	2.00	3.85	5.80	4.70	2.60	16.70
Total	915.20	156.45	104.20	915.20	156.45	104.20

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	423.75	0.37-0.52
Between 92 and 182 days	175.05	0.57-0.70
Between 183 and 364 days	317.60	0.74-0.82
Between 1 and 3 years	121.80	0.85-2.30
Between 3 and 5 years	53.00	1.95-2.45
Between 5 and 10 years	1.65	3.10-3.30
More than 10 years	83.00	4.00-4.70
Total	1,175.85	0.37-4.70

Figures may not add up to totals due to rounding

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