



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 2 July 2021

5 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	1,149.80	318.15	312.45	2,059.55	580.05	770.20
<i>of which</i> : Primary Dealers	58.50	15.15	6.00	2,026.55	577.05	760.20
: Non-Primary Dealer Banks	1,091.30	303.00	306.45	33.00	3.00	10.00
Non-Bank Financial Institutions	220.25	269.00	407.00	58.50	13.00	
<i>of which</i> : Pension Funds	18.00	19.00	50.00	58.50	13.00	
: Insurance Companies	10.00		245.00			
: Others	192.25	250.00	112.00			
Non-Financial Institutions	570.70					
Individuals	177.30	8.05	56.75		2.15	6.00
Total	2,118.05	595.20	776.20	2,118.05	595.20	776.20

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	680.50	0.67-1.07
Between 92 and 182 days	273.85	0.99-1.28
Between 183 and 364 days	1,179.15	1.20-1.60
Between 1 and 3 years	584.75	1.64-2.48
Between 3 and 5 years	428.35	2.88-3.15
Between 5 and 10 years	224.90	3.05-3.80
More than 10 years	117.95	3.90-4.80
Total	3,489.45	0.67-4.80

Figures may not add up to totals due to rounding

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