



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 6 August 2021

9 August 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 | 1,157.05 | 291.45 | 258.50 | 1,562.25 | 341.25 | 462.90 |
| <i>of which</i> : Primary Dealers | 1.95 | 241.45 | 258.50 | 1,562.25 | 101.25 | 462.90 |
| : Non-Primary Dealer Banks | 1,155.10 | 50.00 | | | 240.00 | |
| Non-Bank Financial Institutions | | | 393.50 | | | 198.00 |
| <i>of which</i> : Pension Funds | | | 293.50 | | | 29.00 |
| : Insurance Companies | | | 100.00 | | | 16.00 |
| : Others | | | | | | 153.00 |
| Non-Financial Institutions | 400.00 | | | 0.05 | | 2.00 |
| Individuals | 7.15 | 51.25 | 19.40 | 1.90 | 1.45 | 8.50 |
| Total | 1,564.20 | 342.70 | 671.40 | 1,564.20 | 342.70 | 671.40 |

| Residual maturity | Amount Traded | Range of Yields |
|--------------------------|---------------|-----------------|
| | (Rs mn) | (per cent) |
| Up to 91 days | 430.60 | 0.35-0.61 |
| Between 92 and 182 days | 1,126.15 | 0.63-0.73 |
| Between 183 and 364 days | 8.90 | 0.74-0.92 |
| Between 1 and 3 years | 349.15 | 1.03-2.03 |
| Between 3 and 5 years | 308.10 | 2.35-2.90 |
| Between 5 and 10 years | 5.40 | 3.12 |
| More than 10 years | 350.00 | 4.00-4.30 |
| Total | 2,578.30 | 0.35-4.30 |

Figures may not add up to totals due to rounding