



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 9 July 2021

12 July 2021

Transactions carried out with Counterparties	BUY			SELL		
	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)
Banks	933.45	2.30	6.05	1,434.55	8.40	56.70
<i>of which</i> : Primary Dealers	1.05	2.30	6.05	1,434.55	8.40	56.70
: Non-Primary Dealer Banks	932.40					
Non-Bank Financial Institutions	108.95					
<i>of which</i> : Pension Funds						
: Insurance Companies	8.95					
: Others	100.00					
Non-Financial Institutions	379.00		3.00			
Individuals	13.55	8.40	53.70	0.40	2.30	6.05
Total	1,434.95	10.70	62.75	1,434.95	10.70	62.75

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	717.00	0.50-0.80
Between 92 and 182 days	192.35	0.61-0.99
Between 183 and 364 days	525.90	0.75-1.40
Between 1 and 3 years	16.45	1.96-2.30
Between 3 and 5 years	9.35	2.70-3.00
Between 5 and 10 years	47.35	3.30-4.25
More than 10 years	-	-
Total	1,508.40	0.50-4.25

Figures may not add up to totals due to rounding

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