



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 5 November 2021

08 November 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	897.15	0.40	1,025.70	2,633.70	16.20	972.10
of which : Primary Dealers	897.15	0.40	775.70	2,633.70	16.20	972.10
: Non-Primary Dealer Banks			250.00			
Non-Bank Financial Institutions	1,734.05					55.60
of which : Pension Funds	458.00					
: Insurance Companies	25.00					
: Others	1,251.05					55.60
Non-Financial Institutions	3.50	5.00				
Individuals		11.20	2.10	1.00	0.40	0.10
Total	2,634.70	16.60	1,027.80	2,634.70	16.60	1,027.80

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	2,105.20	0.42-0.63
Between 92 and 182 days	528.50	0.67-0.80
Between 183 and 364 days	1.40	0.98-1.03
Between 1 and 3 years	16.20	2.19-2.25
Between 3 and 5 years	972.20	2.32-3.05
Between 5 and 10 years	-	-
More than 10 years	55.60	4.80
Total	3,679.10	0.42-4.80

Figures may not add up to totals due to rounding