



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 10 September 2021

13 September 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	1,360.75	2.25	809.90	5,384.80	53.25	828.25
<i>of which</i> : Primary Dealers	695.65	2.25	30.85	5,289.60	53.25	827.25
: Non-Primary Dealer Banks	665.10		779.05	95.20		1.00
Non-Bank Financial Institutions	3,170.50	36.65	16.00			30.00
<i>of which</i> : Pension Funds	3,077.10	36.65				
: Insurance Companies	70.00					
: Others	23.40		16.00			30.00
Non-Financial Institutions	853.00					
Individuals	1.00	16.60	33.20	0.45	2.25	0.85
Total	5,385.25	55.50	859.10	5,385.25	55.50	859.10

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	2,461.40	0.35-0.62
Between 92 and 182 days	2,076.00	0.55-0.80
Between 183 and 364 days	848.05	0.66-0.99
Between 1 and 3 years	56.40	1.00-1.87
Between 3 and 5 years	56.10	2.25-2.71
Between 5 and 10 years	750.00	2.55-2.84
More than 10 years	51.90	4.30-4.55
Total	6,299.85	0.35-4.55

Figures may not add up to totals due to rounding

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