



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 12 November 2021

15 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	400.15	0.55	151.05	1,401.15	20.50	244.40
<i>of which</i> : Primary Dealers	400.15	0.55	151.05	1,401.15	20.50	244.40
: Non-Primary Dealer Banks						
Non-Bank Financial Institutions	869.00		1.00			
<i>of which</i> : Pension Funds	109.00					
: Insurance Companies						
: Others	760.00		1.00			
Non-Financial Institutions	124.40	6.25	2.95			
Individuals	7.75	14.25	90.45	0.15	0.55	1.05
Total	1,401.30	21.05	245.45	1,401.30	21.05	245.45

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	-	-
Between 92 and 182 days	1,350.15	0.60-0.80
Between 183 and 364 days	51.15	0.78-0.94
Between 1 and 3 years	21.60	1.30-2.34
Between 3 and 5 years	241.20	2.72-3.00
Between 5 and 10 years	0.20	4.25
More than 10 years	3.50	4.50-4.65
Total	1,667.80	0.60-4.65

Figures may not add up to totals due to rounding