



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 15 October 2021

18 October 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	996.20	2.25	1.70	2,099.00	23.20	7.95
of which : Primary Dealers	1.20	0.25	1.70	2,099.00	21.20	7.95
: Non-Primary Dealer Banks	995.00	2.00			2.00	
Non-Bank Financial Institutions	1,000.00	2.00				
of which : Pension Funds	800.00					
: Insurance Companies	200.00					
: Others		2.00				
Non-Financial Institutions	90.00					
Individuals	14.00	21.20	7.95	1.20	2.25	1.70
Total	2,100.20	25.45	9.65	2,100.20	25.45	9.65

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	940.00	0.55-0.57
Between 92 and 182 days	361.00	0.55-0.78
Between 183 and 364 days	803.45	0.74-0.97
Between 1 and 3 years	21.90	1.40-2.40
Between 3 and 5 years	7.20	2.48-2.71
Between 5 and 10 years	-	-
More than 10 years	1.75	4.05
Total	2,135.30	0.55-4.05

Figures may not add up to totals due to rounding

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