



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 17 September 2021

20 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	1,605.00	7.60	1,560.10	5,674.70	123.55	2,127.85
<i>of which</i> : Primary Dealers	800.00	7.60	600.50	5,249.70	123.55	1,514.55
: Non-Primary Dealer Banks	805.00		959.60	425.00		613.30
Non-Bank Financial Institutions	4,059.10	117.55	536.25			
<i>of which</i> : Pension Funds	3,204.10	4.45	25.25			
: Insurance Companies	100.00	113.10	358.70			
: Others	755.00		152.30			
Non-Financial Institutions	10.00				1.20	
Individuals	0.60	6.00	32.00		6.40	0.50
Total	5,674.70	131.15	2,128.35	5,674.70	131.15	2,128.35

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	2,721.10	0.40-0.66
Between 92 and 182 days	1,690.75	0.57-0.80
Between 183 and 364 days	1,378.15	0.74-0.90
Between 1 and 3 years	41.60	1.02-2.06
Between 3 and 5 years	609.90	2.43-2.75
Between 5 and 10 years	31.60	2.60-3.55
More than 10 years	1,461.10	4.35-4.85
Total	7,934.20	0.40-4.85

Figures may not add up to totals due to rounding

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