



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 18 June 2021

21 June 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	689.75	35.95	314.30	2,460.10	84.45	1,305.45
<i>of which</i> : Primary Dealers	203.75	35.95	64.40	2,185.10	84.45	1,305.45
: Non-Primary Dealer Banks	486.00		249.90	275.00		
Non-Bank Financial Institutions	1,602.20	78.20	1,037.20			60.00
<i>of which</i> : Pension Funds	1,200.00	78.20	262.20			25.00
: Insurance Companies			82.00			
: Others	402.20		693.00			35.00
Non-Financial Institutions	131.00		10.00	0.75	3.85	
Individuals	40.90	5.75	8.25	3.00	31.60	4.30
Total	2,463.85	119.90	1,369.75	2,463.85	119.90	1,369.75

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	760.25	0.50-1.05
Between 92 and 182 days	872.10	0.98-1.12
Between 183 and 364 days	900.85	0.98-1.56
Between 1 and 3 years	74.45	1.30-1.82
Between 3 and 5 years	234.85	1.85-2.40
Between 5 and 10 years	310.00	2.63-3.39
More than 10 years	801.00	4.10-4.67
Total	3,953.50	0.50-4.67

Figures may not add up to totals due to rounding

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