



## PUBLIC NOTICE

### SECONDARY MARKET TRANSACTIONS: Week Ended 19 November 2021

22 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)  |
| <b>Banks</b>                                 | 971.90   | 167.75  | 448.30   | 1,215.60 | 168.50  | 1,238.40 |
| <i>of which</i> : Primary Dealers            | 571.90   | 167.75  | 348.30   | 1,215.60 | 168.50  | 1,238.40 |
| : Non-Primary Dealer Banks                   | 400.00   |         | 100.00   |          |         |          |
| <b>Non-Bank Financial Institutions</b>       | 114.60   |         | 906.30   |          | 5.00    | 141.00   |
| <i>of which</i> : Pension Funds              |          |         |          |          |         |          |
| : Insurance Companies                        | 100.00   |         | 529.90   |          |         |          |
| : Others                                     | 14.60    |         | 376.40   |          | 5.00    | 141.00   |
| <b>Non-Financial Institutions</b>            | 150.00   |         |          | 2.45     |         |          |
| <b>Individuals</b>                           | 1.00     | 18.50   | 29.70    | 19.45    | 12.75   | 4.90     |
| <b>Total</b>                                 | 1,237.50 | 186.25  | 1,384.30 | 1,237.50 | 186.25  | 1,384.30 |

| Residual maturity        | Amount Traded | Range of Yields |
|--------------------------|---------------|-----------------|
|                          | (Rs mn)       | (per cent)      |
| Up to 91 days            | 151.30        | 0.58-0.59       |
| Between 92 and 182 days  | 617.55        | 0.65-0.78       |
| Between 183 and 364 days | 475.90        | 0.82-1.02       |
| Between 1 and 3 years    | 188.70        | 1.17-2.34       |
| Between 3 and 5 years    | 316.90        | 2.80-3.15       |
| Between 5 and 10 years   | 686.80        | 3.22-4.26       |
| More than 10 years       | 370.90        | 4.22-4.60       |
| <b>Total</b>             | 2,808.05      | 0.58-4.60       |

Figures may not add up to totals due to rounding