



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 22 October 2021

25 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	1,346.00	458.05	494.70	1,739.25	852.80	1,090.70
<i>of which</i> : Primary Dealers	600.00	407.95	494.70	1,739.25	452.80	1,090.70
: Non-Primary Dealer Banks	746.00	50.10			400.00	
Non-Bank Financial Institutions	139.00	385.00	788.25			209.00
<i>of which</i> : Pension Funds		350.00	680.00			
: Insurance Companies	139.00	35.00	87.40			
: Others			20.85			209.00
Non-Financial Institutions	167.50					
Individuals	86.75	17.80	16.95		8.05	0.20
Total	1,739.25	860.85	1,299.90	1,739.25	860.85	1,299.90

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	833.40	0.50-0.70
Between 92 and 182 days	378.35	0.65-0.85
Between 183 and 364 days	531.45	0.75-0.94
Between 1 and 3 years	882.10	1.36-2.75
Between 3 and 5 years	1,212.20	2.62-3.15
Between 5 and 10 years	18.50	3.95-4.25
More than 10 years	44.00	4.08-4.52
Total	3,900.00	0.50-4.52

Figures may not add up to totals due to rounding

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