



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 25 June 2021

28 June 2021

Transactions carried out with Counterparties	BUY			SELL		
	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)
Banks	1,067.00	6.85	717.55	2,037.20	19.95	1,197.40
<i>of which</i> : Primary Dealers	23.00	6.85	417.55	2,037.20	19.95	1,197.40
: Non-Primary Dealer Banks	1,044.00		300.00			
Non-Bank Financial Institutions	774.00		507.50	13.00		
<i>of which</i> : Pension Funds	17.50		45.00	13.00		
: Insurance Companies	661.00		261.90			
: Others	95.50		200.60			
Non-Financial Institutions	201.95		30.05			3.75
Individuals	17.25	19.95	59.85	10.00	6.85	113.80
Total	2,060.20	26.80	1,314.95	2,060.20	26.80	1,314.95

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	1,031.95	0.70-1.10
Between 92 and 182 days	729.80	1.00-1.32
Between 183 and 364 days	302.50	1.24-1.60
Between 1 and 3 years	31.45	1.74-2.16
Between 3 and 5 years	11.75	2.32-2.91
Between 5 and 10 years	531.90	2.56-3.71
More than 10 years	762.60	4.30-4.75
Total	3,401.95	0.70-4.75

Figures may not add up to totals due to rounding

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