



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 26 November 2021

29 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)
Banks	815.40	150.60	50.75	5,850.20	770.10	612.35
<i>of which</i> : Primary Dealers	360.85	0.30	0.75	5,650.20	770.10	612.35
: Non-Primary Dealer Banks	454.55	150.30	50.00	200.00		
Non-Bank Financial Institutions	5,021.25	602.45	545.80			
<i>of which</i> : Pension Funds	5,020.00	602.45	50.00			
: Insurance Companies			307.80			
: Others	1.25		188.00			
Non-Financial Institutions	15.10			0.35		
Individuals	2.00	17.35	16.55	3.20	0.30	0.75
Total	5,853.75	770.40	613.10	5,853.75	770.40	613.10

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,153.60	0.42-0.58
Between 92 and 182 days	1,599.10	0.48-0.73
Between 183 and 364 days	3,201.65	0.68-0.93
Between 1 and 3 years	695.55	1.75-2.32
Between 3 and 5 years	264.55	2.80-2.95
Between 5 and 10 years	315.80	3.14-4.25
More than 10 years	7.00	4.65
Total	7,237.25	0.42-4.65

Figures may not add up to totals due to rounding

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