



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 27 August 2021

30 August 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	191.05	83.45	60.00	228.00	325.55	984.00
<i>of which</i> : Primary Dealers	111.05	3.45	20.00	228.00	325.55	984.00
: Non-Primary Dealer Banks	80.00	80.00	40.00			
Non-Bank Financial Institutions	28.00	236.65	919.00			17.50
<i>of which</i> : Pension Funds			86.65			16.00
: Insurance Companies	4.00	236.65	585.35			
: Others	24.00		247.00			1.50
Non-Financial Institutions	115.00			100.40		
Individuals	5.00	8.90	25.00	10.65	3.45	2.50
Total	339.05	329.00	1,004.00	339.05	329.00	1,004.00

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	152.00	0.60-0.80
Between 92 and 182 days	71.75	0.63-0.91
Between 183 and 364 days	116.95	0.85-1.00
Between 1 and 3 years	369.85	1.13-1.95
Between 3 and 5 years	24.55	2.32-2.71
Between 5 and 10 years	39.35	3.20-4.25
More than 10 years	897.60	4.30-4.78
Total	1,672.05	0.60-4.78

Figures may not add up to totals due to rounding

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