



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 4 June 2021

7 June 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	26.45	1.50	20.75	280.60	502.00	80.00
<i>of which</i> : Primary Dealers	26.45	1.50	20.75	280.60	502.00	80.00
: Non-Primary Dealer Banks						
Non-Bank Financial Institutions	25.00	500.00	72.00	26.25		12.50
<i>of which</i> : Pension Funds				26.25		3.00
: Insurance Companies						
: Others	25.00	500.00	72.00			9.50
Non-Financial Institutions	245.00					
Individuals	10.60	2.00	7.00	0.20	1.50	7.25
Total	307.05	503.50	99.75	307.05	503.50	99.75

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	26.45	0.48-0.50
Between 92 and 182 days	150.00	0.60-0.86
Between 183 and 364 days	130.60	0.80-0.95
Between 1 and 3 years	21.00	1.19-1.62
Between 3 and 5 years	500.65	1.75-2.00
Between 5 and 10 years	4.40	2.28-2.90
More than 10 years	77.20	4.15-4.30
Total	910.30	0.48-4.30

Figures may not add up to totals due to rounding

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