



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 11 June 2021

14 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	310.25	1.05	124.45	426.45	31.00	28.30
<i>of which</i> : Primary Dealers	110.25	1.05	124.45	426.45	31.00	28.30
: Non-Primary Dealer Banks	200.00					
Non-Bank Financial Institutions	189.25			110.25		98.50
<i>of which</i> : Pension Funds	5.00					
: Insurance Companies						
: Others	184.25			110.25		98.50
Non-Financial Institutions	15.00					11.65
Individuals	22.20	31.00	28.30		1.05	14.30
Total	536.70	32.05	152.75	536.70	32.05	152.75

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	172.15	0.42-0.76
Between 92 and 182 days	349.85	0.72-1.05
Between 183 and 364 days	15.75	0.85-1.10
Between 1 and 3 years	44.75	1.19-2.02
Between 3 and 5 years	17.25	2.02-2.10
Between 5 and 10 years	121.00	2.31-2.97
More than 10 years	0.75	1.80
Total	721.50	0.42-2.97

Figures may not add up to totals due to rounding