



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 2 April 2021

5 April 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	726.95	298.05	162.40	914.35	314.95	120.00
<i>of which</i> : Primary Dealers	167.20	298.05	162.40	894.35	314.95	120.00
: Non-Primary Dealer Banks	559.75			20.00		
Non-Bank Financial Institutions	187.40	0.60	14.60			67.00
<i>of which</i> : Pension Funds						
: Insurance Companies	7.00					
: Others	180.40	0.60	14.60			67.00
Non-Financial Institutions		2.50				
Individuals		14.95	10.00		1.15	
Total	914.35	316.10	187.00	914.35	316.10	187.00

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	500.00	0.17-0.19
Between 92 and 182 days	-	-
Between 183 and 364 days	415.50	0.31-0.46
Between 1 and 3 years	314.95	0.65-1.16
Between 3 and 5 years	55.00	1.19-1.40
Between 5 and 10 years	110.00	1.50-2.20
More than 10 years	22.00	2.60-2.95
Total	1,417.45	0.17-2.95

Figures may not add up to totals due to rounding