



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 5 February 2021

8 February 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	225.00	250.00	0.95	192.90	753.60	136.50
<i>of which</i> : Primary Dealers	75.00		0.95	192.90	753.60	136.50
: Non-Primary Dealer Banks	150.00	250.00				
Non-Bank Financial Institutions		500.00	85.00			
<i>of which</i> : Pension Funds						
: Insurance Companies						
: Others		500.00	85.00			
Non-Financial Institutions	42.00		50.00	75.00		
Individuals	0.90	3.60	1.50			0.95
Total	267.90	753.60	137.45	267.90	753.60	137.45

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	0.25	0.25
Between 92 and 182 days	56.00	0.15-0.20
Between 183 and 364 days	211.65	0.25-0.35
Between 1 and 3 years	753.75	0.55-1.00
Between 3 and 5 years	51.50	0.95-0.97
Between 5 and 10 years	0.80	1.87
More than 10 years	85.00	2.90-2.91
Total	1,158.95	0.15-2.91

Figures may not add up to totals due to rounding