



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 5 March 2021

8 March 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	478.55	16.35	505.55	516.30	6.20	506.80
<i>of which</i> : Primary Dealers	328.55	16.35	505.55	316.30	6.20	406.80
: Non-Primary Dealer Banks	150.00			200.00		100.00
Non-Bank Financial Institutions	135.05					
<i>of which</i> : Pension Funds						
: Insurance Companies	55.05					
: Others	80.00					
Non-Financial Institutions	27.70			125.00		
Individuals		6.20	6.80		16.35	5.55
Total	641.30	22.55	512.35	641.30	22.55	512.35

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	200.00	0.13
Between 92 and 182 days	207.80	0.18-0.35
Between 183 and 364 days	243.70	0.25-0.37
Between 1 and 3 years	15.50	0.65-1.06
Between 3 and 5 years	108.20	0.97-1.50
Between 5 and 10 years	1.00	1.55
More than 10 years	400.00	2.23
Total	1,176.20	0.13-2.23

Figures may not add up to totals due to rounding