



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 9 April 2021

12 April 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	1,855.20	100.10	20.10	5,074.00	727.50	183.20
<i>of which</i> : Primary Dealers	60.00	0.10	0.10	5,069.50	727.50	183.20
: Non-Primary Dealer Banks	1,795.20	100.00	20.00	4.50		
Non-Bank Financial Institutions	3,218.80	627.50	152.00			
<i>of which</i> : Pension Funds	2,961.30	627.50	152.00			
: Insurance Companies	125.00					
: Others	132.50					
Non-Financial Institutions						
Individuals			11.20		0.10	0.10
Total	5,074.00	727.60	183.30	5,074.00	727.60	183.30

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,493.80	0.17-0.40
Between 92 and 182 days	2,122.10	0.23-0.60
Between 183 and 364 days	1,458.20	0.33-0.65
Between 1 and 3 years	747.60	0.75-1.16
Between 3 and 5 years	153.20	1.19-1.70
Between 5 and 10 years	10.00	1.85
More than 10 years	-	-
Total	5,984.90	0.17-1.85

Figures may not add up to totals due to rounding