



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 19 February 2021

22 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	1,454.95	349.10	94.35	1,545.05	323.40	
<i>of which</i> : Primary Dealers	80.70	34.00	94.35	1,470.80	323.40	
: Non-Primary Dealer Banks	1,374.25	315.10		74.25		
Non-Bank Financial Institutions	95.55	1.30			20.00	90.00
<i>of which</i> : Pension Funds	16.70	1.30				
: Insurance Companies	2.00					
: Others	76.85				20.00	90.00
Non-Financial Institutions				0.15	1.25	
Individuals	1.00	7.10		6.30	12.85	4.35
Total	1,551.50	357.50	94.35	1,551.50	357.50	94.35

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	625.35	0.08-0.19
Between 92 and 182 days	600.30	0.20-0.33
Between 183 and 364 days	332.35	0.15-0.50
Between 1 and 3 years	289.90	0.46-1.07
Between 3 and 5 years	155.45	1.10-1.40
Between 5 and 10 years	-	-
More than 10 years	-	-
Total	2,003.35	0.08-1.40

Figures may not add up to totals due to rounding