PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 26 February 2021

1 March 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	**279.30**	**4.80**	**1,061.30**	**1,764.70**	**306.35**	**1,065.25**
of which : Primary Dealers	278.20	4.80	1,061.30	1,689.70	306.35	1,065.25
: Non-Primary Dealer Banks	1.10			75.00		
Non-Bank Financial Institutions	**1,466.10**	**303.75**				
of which : Pension Funds	1,465.00	303.75				
: Insurance Companies						
: Others	1.10					
Non-Financial Institutions	**22.50**					
Individuals		**2.60**	**5.85**	**3.20**	**4.80**	**1.90**
Total	**1,767.90**	**311.15**	**1,067.15**	**1,767.90**	**311.15**	**1,067.15**

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	*(per cent)*
Up to 91 days	**594.00**	**0.10-0.15**
Between 92 and 182 days	**518.60**	**0.15-0.35**
Between 183 and 364 days	**656.10**	**0.18-0.46**
Between 1 and 3 years	**312.25**	**0.55-1.14**
Between 3 and 5 years	**402.05**	**0.97-1.15**
Between 5 and 10 years	**500.00**	**1.60**
More than 10 years	**163.20**	**2.35-2.80**
Total	**3,146.20**	**0.10-2.80**

Figures may not add up to totals due to rounding

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