



## PUBLIC NOTICE

### SECONDARY MARKET TRANSACTIONS: Week Ended 26 March 2021

29 March 2021

| Transactions carried out with Counterparties | BUY              |                  |                  | SELL             |                  |                  |
|--|------------------|------------------|------------------|------------------|------------------|------------------|
|  | BILLS<br>(Rs mn) | NOTES<br>(Rs mn) | BONDS<br>(Rs mn) | BILLS<br>(Rs mn) | NOTES<br>(Rs mn) | BONDS<br>(Rs mn) |
| <b>Banks</b>                                 | 150.00           | 50.00            | 350.00           | 1,268.55         | 59.15            | 383.70           |
| <i>of which</i> : Primary Dealers            |                  |                  | 150.00           | 1,268.55         | 59.15            | 233.70           |
| : Non-Primary Dealer Banks                   | 150.00           | 50.00            | 200.00           |                  |                  | 150.00           |
| <b>Non-Bank Financial Institutions</b>       | 1,117.55         |                  | 10.00            |                  |                  |                  |
| <i>of which</i> : Pension Funds              | 707.55           |                  |                  |                  |                  |                  |
| : Insurance Companies                        |                  |                  |                  |                  |                  |                  |
| : Others                                     | 410.00           |                  | 10.00            |                  |                  |                  |
| <b>Non-Financial Institutions</b>            |                  |                  |                  |                  |                  |                  |
| <b>Individuals</b>                           | 1.00             | 9.15             | 23.70            |                  |                  |                  |
| <b>Total</b>                                 | 1,268.55         | 59.15            | 383.70           | 1,268.55         | 59.15            | 383.70           |

| Residual maturity        | Amount Traded<br>(Rs mn) | Range of Yields<br>(per cent) |
|--------------------------|--------------------------|-------------------------------|
| Up to 91 days            | 390.00                   | 0.10                          |
| Between 92 and 182 days  | -                        | -                             |
| Between 183 and 364 days | 878.55                   | 0.31-0.38                     |
| Between 1 and 3 years    | 159.15                   | 0.93-1.20                     |
| Between 3 and 5 years    | 113.70                   | 1.17-1.55                     |
| Between 5 and 10 years   | 170.00                   | 1.60-2.15                     |
| More than 10 years       | -                        | -                             |
| <b>Total</b>             | 1,711.40                 | 0.10-2.15                     |

Figures may not add up to totals due to rounding