



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 29 January 2021

2 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	300.05	22.00	63.55	377.70	2.50	4.00
<i>of which</i> : Primary Dealers	0.05	21.90	63.55	377.70	2.50	4.00
: Non-Primary Dealer Banks	300.00	0.10				
Non-Bank Financial Institutions	27.70				21.50	63.00
<i>of which</i> : Pension Funds					1.50	53.00
: Insurance Companies	5.00					
: Others	22.70				20.00	10.00
Non-Financial Institutions	50.00					
Individuals		2.50	4.00	0.05	0.50	0.55
Total	377.75	24.50	67.55	377.75	24.50	67.55

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	200.30	0.13-0.30
Between 92 and 182 days	159.50	0.18-0.35
Between 183 and 364 days	19.90	0.25-0.50
Between 1 and 3 years	23.10	0.58-1.11
Between 3 and 5 years	4.00	0.95
Between 5 and 10 years	10.00	1.90
More than 10 years	53.00	2.49-3.10
Total	469.80	0.13-3.10

Figures may not add up to totals due to rounding