



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 7 May 2021

10 May 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	736.00	701.60	1,791.70	994.85	1,204.60	1,900.00
<i>of which</i> : Primary Dealers	0.30	101.50	1,062.70	994.85	1,104.60	845.00
: Non-Primary Dealer Banks	735.70	600.10	729.00		100.00	1,055.00
Non-Bank Financial Institutions	230.85	500.00	10.00			2.50
<i>of which</i> : Pension Funds	80.85					2.50
: Insurance Companies	150.00					
: Others		500.00	10.00			
Non-Financial Institutions	23.60					
Individuals	4.70	4.60	106.00	0.30	1.60	5.20
Total	995.15	1,206.20	1,907.70	995.15	1,206.20	1,907.70

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	558.95	0.20-0.57
Between 92 and 182 days	150.90	0.50-0.68
Between 183 and 364 days	286.30	0.60-0.83
Between 1 and 3 years	1,207.00	0.95-1.36
Between 3 and 5 years	1,125.05	1.20-1.55
Between 5 and 10 years	683.30	2.05-2.38
More than 10 years	97.55	3.35-3.86
Total	4,109.05	0.20-3.86

Figures may not add up to totals due to rounding