



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 13 May 2021

17 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	1,046.00	0.05	1.65	1,772.40	7.90	10.25
<i>of which</i> : Primary Dealers	500.00	0.05	1.65	1,272.40	7.90	10.25
: Non-Primary Dealer Banks	546.00			500.00		
Non-Bank Financial Institutions	676.40	-	-	-	-	0.75
<i>of which</i> : Pension Funds						0.75
: Insurance Companies						
: Others	676.40					
Non-Financial Institutions	50.00					
Individuals		7.90	10.25		0.05	0.90
Total	1,772.40	7.95	11.90	1,772.40	7.95	11.90

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	1,272.40	0.25-0.52
Between 92 and 182 days	500.00	0.60-0.62
Between 183 and 364 days	0.05	0.76
Between 1 and 3 years	9.20	1.01-1.33
Between 3 and 5 years	0.75	1.54-1.96
Between 5 and 10 years	4.50	2.08
More than 10 years	5.35	3.50-3.86
Total	1,792.25	0.25-3.86

Figures may not add up to totals due to rounding

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