



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 19 March 2021

22 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	625.10	473.60	258.50	1,733.45	471.00	285.45
<i>of which</i> : Primary Dealers	0.10	23.60	258.50	1,733.45	471.00	85.45
: Non-Primary Dealer Banks	625.00	450.00				200.00
Non-Bank Financial Institutions	1,108.45		30.55			
<i>of which</i> : Pension Funds	105.10					
: Insurance Companies	896.05		26.05			
: Others	107.30		4.50			
Non-Financial Institutions			1.90			
Individuals		1.00	3.00	0.10	3.60	8.50
Total	1,733.55	474.60	293.95	1,733.55	474.60	293.95

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	43.80	0.07-0.20
Between 92 and 182 days	702.60	0.17-0.32
Between 183 and 364 days	987.65	0.30-0.37
Between 1 and 3 years	119.65	0.51-1.20
Between 3 and 5 years	639.90	1.10-1.22
Between 5 and 10 years	3.50	2.24
More than 10 years	5.00	2.80
Total	2,502.10	0.07-2.80

Figures may not add up to totals due to rounding