



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 28 May 2021

31 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	654.55	186.85	992.25	1,112.10	185.25	1,143.15
<i>of which</i> : Primary Dealers	554.55	186.85	991.25	1,112.10	5.25	1,027.15
: Non-Primary Dealer Banks	100.00		1.00		180.00	116.00
Non-Bank Financial Institutions		5.00	799.35	51.65		663.35
<i>of which</i> : Pension Funds		5.00				
: Insurance Companies			724.35			624.35
: Others			75.00	51.65		39.00
Non-Financial Institutions	500.00			1.65		
Individuals	12.10	0.25	16.30	1.25	6.85	1.40
Total	1,166.65	192.10	1,807.90	1,166.65	192.10	1,807.90

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	253.40	0.51-0.70
Between 92 and 182 days	418.40	0.60-0.84
Between 183 and 364 days	502.10	0.63-0.96
Between 1 and 3 years	321.35	0.98-1.75
Between 3 and 5 years	295.35	2.00-2.26
Between 5 and 10 years	321.65	2.30-2.89
More than 10 years	1,054.40	2.98-4.30
Total	3,166.65	0.51-4.30

Figures may not add up to totals due to rounding

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