



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 30 April 2021

3 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	1,217.00	202.10	380.00	1,446.40	200.00	465.45
<i>of which</i> : Primary Dealers	267.00	2.10	300.00	1,246.40	200.00	165.45
: Non-Primary Dealer Banks	950.00	200.00	80.00	200.00		300.00
Non-Bank Financial Institutions	235.00		65.00	17.00		
<i>of which</i> : Pension Funds				17.00		
: Insurance Companies						
: Others	235.00		65.00			
Non-Financial Institutions	10.50					
Individuals	0.90		20.45		2.10	
Total	1,463.40	202.10	465.45	1,463.40	202.10	465.45

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	442.00	0.30-0.49
Between 92 and 182 days	410.50	0.45-0.56
Between 183 and 364 days	610.90	0.60-0.68
Between 1 and 3 years	189.30	0.72-0.98
Between 3 and 5 years	210.25	1.20-1.22
Between 5 and 10 years	203.00	2.05-2.25
More than 10 years	65.00	3.50
Total	2,130.95	0.30-3.50

Figures may not add up to totals due to rounding