



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 11 December 2020

14 December 2020

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	293.50	0.90	31.00	1,689.75	51.20	8.00
<i>of which</i> : Primary Dealers	3.50	0.90	31.00	1,689.75	51.20	8.00
: Non-Primary Dealer Banks	290.00					
Non-Bank Financial Institutions	1,121.50	50.00				30.90
<i>of which</i> : Pension Funds	1,096.50	50.00				
: Insurance Companies						2.60
: Others	25.00					28.30
Non-Financial Institutions	265.55					
Individuals	12.70	1.20	8.00	3.50	0.90	0.10
Total	1,693.25	52.10	39.00	1,693.25	52.10	39.00

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	3.50	0.36
Between 92 and 182 days	265.85	0.30-0.50
Between 183 and 364 days	1,424.65	0.44-0.70
Between 1 and 3 years	59.45	0.94-1.15
Between 3 and 5 years	15.00	1.55
Between 5 and 10 years	3.60	2.05-2.35
More than 10 years	12.30	2.88-3.00
Total	1,784.35	0.30-3.00

Figures may not add up to totals due to rounding