



## PUBLIC NOTICE

### SECONDARY MARKET TRANSACTIONS: Week Ended 18 December 2020

21 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)
<b>Banks</b>	1,617.30		11.40	1,589.20	3.15	32.95
<i>of which</i> : Primary Dealers	182.30		11.40	1,439.20	3.15	32.95
: Non-Primary Dealer Banks	1,435.00			150.00		
<b>Non-Bank Financial Institutions</b>	4.20		6.00	30.00		3.70
<i>of which</i> : Pension Funds						
: Insurance Companies			6.00			
: Others	4.20			30.00		3.70
<b>Non-Financial Institutions</b>			13.00			
<b>Individuals</b>		3.15	13.95	2.30		7.70
<b>Total</b>	1,621.50	3.15	44.35	1,621.50	3.15	44.35

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	885.00	0.12-0.15
Between 92 and 182 days	300.00	0.16-0.20
Between 183 and 364 days	436.50	0.21-0.50
Between 1 and 3 years	16.05	0.82-1.30
Between 3 and 5 years	26.95	1.13
Between 5 and 10 years	4.20	1.85-2.03
More than 10 years	0.30	3.07
<b>Total</b>	1,669.00	0.12-3.07

Figures may not add up to totals due to rounding