



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 24 December 2020

28 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	301.10	100.20	61.00	1,015.80	126.00	
<i>of which</i> : Primary Dealers	101.10	0.20	61.00	1,015.80	126.00	
: Non-Primary Dealer Banks	200.00	100.00				
Non-Bank Financial Institutions	806.00	25.00				61.00
<i>of which</i> : Pension Funds	800.00					
: Insurance Companies		25.00				1.00
: Others	6.00					60.00
Non-Financial Institutions				100.00		
Individuals	9.80	1.00		1.10	0.20	
Total	1,116.90	126.20	61.00	1,116.90	126.20	61.00

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	406.00	0.15
Between 92 and 182 days	500.00	0.20-0.28
Between 183 and 364 days	210.95	0.22-0.48
Between 1 and 3 years	126.15	0.60-1.00
Between 3 and 5 years	60.00	1.60
Between 5 and 10 years	-	-
More than 10 years	1.00	2.70
Total	1,304.10	0.15-2.70

Figures may not add up to totals due to rounding