



## PUBLIC NOTICE

### SECONDARY MARKET TRANSACTIONS: Week Ended 31 December 2020

04 January 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)
<b>Banks</b>	900.65	1.65	3.00	1,050.00	12.45	0.80
<i>of which</i> : Primary Dealers	50.65	1.65	2.00	1,050.00	12.45	0.80
: Non-Primary Dealer Banks	850.00		1.00			
<b>Non-Bank Financial Institutions</b>	150.00	12.00				2.00
<i>of which</i> : Pension Funds						2.00
: Insurance Companies	100.00	12.00				
: Others	50.00					
<b>Non-Financial Institutions</b>						
<b>Individuals</b>		0.45	0.80	0.65	1.65	1.00
<b>Total</b>	1,050.65	14.10	3.80	1,050.65	14.10	3.80

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	562.00	0.05-0.17
Between 92 and 182 days	101.65	0.22-0.33
Between 183 and 364 days	401.15	0.30-0.40
Between 1 and 3 years	0.95	0.45-0.55
Between 3 and 5 years	2.65	1.08-1.50
Between 5 and 10 years	0.15	1.60
More than 10 years	-	-
<b>Total</b>	1,068.55	0.05-1.60

Figures may not add up to totals due to rounding