



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 4 December 2020

7 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	325.65	2.45	1.30	331.40	9.00	3.80
<i>of which</i> : Primary Dealers	0.65	2.45	1.30	331.40	9.00	3.80
: Non-Primary Dealer Banks	325.00					
Non-Bank Financial Institutions	3.10	2.00		0.10		
<i>of which</i> : Pension Funds						
: Insurance Companies		2.00				
: Others	3.10			0.10		
Non-Financial Institutions						
Individuals	3.30	7.00	3.80	0.55	2.45	1.30
Total	332.05	11.45	5.10	332.05	11.45	5.10

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	2.10	0.25-0.30
Between 92 and 182 days	0.10	0.51
Between 183 and 364 days	331.95	0.46-0.73
Between 1 and 3 years	9.55	0.72-1.26
Between 3 and 5 years	4.90	1.27-1.62
Between 5 and 10 years		
More than 10 years		
Total	348.60	0.25-1.62

Figures may not add up to totals due to rounding