



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 8 January 2021

11 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)
Banks	229.25	1.40	69.75	815.35	0.25	73.65
<i>of which</i> : Primary Dealers	4.25	1.40	69.75	815.35	0.25	73.65
: Non-Primary Dealer Banks	225.00					
Non-Bank Financial Institutions	90.05				1.10	
<i>of which</i> : Pension Funds						
: Insurance Companies						
: Others	90.05				1.10	
Non-Financial Institutions	500.00					
Individuals	0.30	0.25	4.10	4.25	0.30	0.20
Total	819.60	1.65	73.85	819.60	1.65	73.85

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	725.00	0.16-0.18
Between 92 and 182 days	-	-
Between 183 and 364 days	94.70	0.20-0.40
Between 1 and 3 years	71.10	0.55-1.10
Between 3 and 5 years	4.30	0.90-1.22
Between 5 and 10 years	-	-
More than 10 years	-	-
Total	895.10	0.16-1.22

Figures may not add up to totals due to rounding