



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 6 November 2020

9 November 2020

Transactions carried out with Counterparties	BUY			SELL		
	BILLS	NOTES	BONDS	BILLS	NOTES	BONDS
	(Rs mn)	(Rs mn)	(Rs mn)	(Rs mn)	(Rs mn)	(Rs mn)
Banks	200.00	3.20	28.00	241.30	23.75	29.20
<i>of which</i> : Primary Dealers		3.10	3.00	241.30	23.75	29.20
: Non-Primary Dealer Banks	200.00	0.10	25.00			
Non-Bank Financial Institutions	15.30					
<i>of which</i> : Pension Funds						
: Insurance Companies						
: Others	15.30					
Non-Financial Institutions	10.20					
Individuals	15.80	23.75	4.20		3.20	3.00
Total	241.30	26.95	32.20	241.30	26.95	32.20

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	-	-
Between 92 and 182 days	7.00	0.42-0.84
Between 183 and 364 days	235.30	0.92-1.04
Between 1 and 3 years	56.15	1.30-1.79
Between 3 and 5 years	0.50	1.84
Between 5 and 10 years	1.50	2.43
More than 10 years	-	-
Total	300.45	0.42-2.43

Figures may not add up to totals due to rounding