



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 9 October 2020

12 October 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	350.00	9.40	1.45	513.50	17.30	555.70
<i>of which</i> : Primary Dealers	350.00	8.95	1.45	513.50	17.30	555.70
: Non-Primary Dealer Banks		0.45				
Non-Bank Financial Institutions	83.00		550.00			
<i>of which</i> : Pension Funds						
: Insurance Companies						
: Others	83.00		550.00			
Non-Financial Institutions	70.20				0.20	
Individuals	10.30	17.30	5.70		9.20	1.45
Total	513.50	26.70	557.15	513.50	26.70	557.15

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	54.00	0.47-0.60
Between 92 and 182 days	1.00	0.78
Between 183 and 364 days	458.80	1.18-1.41
Between 1 and 3 years	26.40	1.43-1.80
Between 3 and 5 years	256.35	1.80-2.06
Between 5 and 10 years	-	-
More than 10 years	300.80	2.79-3.17
Total	1,097.35	0.47-3.17

Figures may not add up to totals due to rounding

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