



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 27 November 2020

30 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 | 206.00 | 56.20 | 151.85 | 472.10 | 247.50 | 218.00 |
| <i>of which</i> : Primary Dealers | 6.00 | 56.20 | 151.85 | 472.10 | 197.50 | 68.00 |
| : Non-Primary Dealer Banks | 200.00 | | | | 50.00 | 150.00 |
| Non-Bank Financial Institutions | 32.00 | 195.00 | 62.50 | | 0.75 | |
| <i>of which</i> : Pension Funds | | | | | | |
| : Insurance Companies | 2.00 | 195.00 | 62.50 | | | |
| : Others | 30.00 | | | | 0.75 | |
| Non-Financial Institutions | 201.90 | | | 0.70 | 2.65 | 1.60 |
| Individuals | 38.20 | 2.50 | 5.50 | 5.30 | 2.80 | 0.25 |
| Total | 478.10 | 253.70 | 219.85 | 478.10 | 253.70 | 219.85 |

| Residual maturity | Amount Traded | Range of Yields |
|--------------------------|---------------|------------------|
| | (Rs mn) | (per cent) |
| Up to 91 days | 53.30 | 0.25-0.30 |
| Between 92 and 182 days | 50.70 | 0.55-0.69 |
| Between 183 and 364 days | 476.30 | 0.62-0.98 |
| Between 1 and 3 years | 242.30 | 1.00-1.59 |
| Between 3 and 5 years | 128.80 | 1.45-1.55 |
| Between 5 and 10 years | 0.25 | 2.37 |
| More than 10 years | - | - |
| Total | 951.65 | 0.25-2.37 |

Figures may not add up to totals due to rounding

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