



## PUBLIC NOTICE

### SECONDARY MARKET TRANSACTIONS: Week Ended 30 October 2020

3 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)
<b>Banks</b>	66.25	26.45	47.90	3,473.30	676.80	55.50
<i>of which</i> : Primary Dealers	1.25	20.85	47.90	3,473.30	676.80	55.50
: Non-Primary Dealer Banks	65.00	5.60				
<b>Non-Bank Financial Institutions</b>	3,406.20	671.45	55.00		17.70	40.90
<i>of which</i> : Pension Funds	3,400.20	671.45				
: Insurance Companies						
: Others	6.00		55.00		17.70	40.90
<b>Non-Financial Institutions</b>						
<b>Individuals</b>	2.10	5.35	0.50	1.25	8.75	7.00
<b>Total</b>	<b>3,474.55</b>	<b>703.25</b>	<b>103.40</b>	<b>3,474.55</b>	<b>703.25</b>	<b>103.40</b>

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	11.80	0.43-0.48
Between 92 and 182 days	7.35	0.70-0.74
Between 183 and 364 days	3,484.25	0.90-1.25
Between 1 and 3 years	711.40	1.10-1.76
Between 3 and 5 years	4.90	1.73-2.14
Between 5 and 10 years	5.50	2.22-2.60
More than 10 years	56.00	3.07-3.17
<b>Total</b>	<b>4,281.20</b>	<b>0.43-3.17</b>

*Figures may not add up to totals due to rounding*