



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 16 October 2020

19 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	100.10	4.45	4.20	643.05	3.30	5.05
<i>of which</i> : Primary Dealers	100.10	4.45	4.20	643.05	3.30	5.05
: Non-Primary Dealer Banks						
Non-Bank Financial Institutions	530.00				4.00	2.55
<i>of which</i> : Pension Funds						
: Insurance Companies						
: Others	530.00				4.00	2.55
Non-Financial Institutions	5.00		5.05			
Individuals	8.05	3.30		0.10	0.45	1.65
Total	643.15	7.75	9.25	643.15	7.75	9.25

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	-	-
Between 92 and 182 days	0.10	0.93
Between 183 and 364 days	643.35	0.90-1.30
Between 1 and 3 years	13.65	1.35-1.82
Between 3 and 5 years	0.50	1.95
Between 5 and 10 years	2.55	2.35
More than 10 years	-	-
Total	660.15	0.90-2.35

Figures may not add up to totals due to rounding