



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 10 April 2020

16 April 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	1,774.50	654.45	1.20	1,274.50	655.25	3.50
<i>of which</i> : Primary Dealers	1,574.50	654.45	1.20	1,224.50	655.25	3.50
: Non-Primary Dealer Banks	200.00			50.00		
Non-Bank Financial Institutions	-	-	3.00	-	-	-
<i>of which</i> : Pension Funds						
: Insurance Companies						
: Others			3.00			
Non-Financial Institutions				500.00		
Individuals		2.00	0.50		1.20	1.20
Total	1,774.50	656.45	4.70	1,774.50	656.45	4.70

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,414.50	0.40-0.86
Between 92 and 182 days	-	-
Between 183 and 364 days	360.00	0.56-0.58
Between 1 and 3 years	657.45	0.70-1.87
Between 3 and 5 years	0.70	2.09-2.12
Between 5 and 10 years	3.00	3.10
More than 10 years	-	-
Total	2,435.65	0.40-3.10

Figures may not add up to totals due to rounding