



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 10 July 2020

13 July 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	945.05	0.65	4.05	1,587.10	7.65	19.00
<i>of which</i> : Primary Dealers	400.05	0.65	4.05	1,579.60	7.65	19.00
: Non-Primary Dealer Banks	545.00			7.50		
Non-Bank Financial Institutions	257.50					
<i>of which</i> : Pension Funds	7.50					
: Insurance Companies						
: Others	250.00					
Non-Financial Institutions	320.00					
Individuals	64.60	7.65	19.00	0.05	0.65	4.05
Total	1,587.15	8.30	23.05	1,587.15	8.30	23.05

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	917.70	0.45-0.72
Between 92 and 182 days	464.50	0.60-0.81
Between 183 and 364 days	205.05	0.67-0.95
Between 1 and 3 years	18.65	1.00-1.60
Between 3 and 5 years	9.65	1.65-1.95
Between 5 and 10 years	0.85	2.30-2.30
More than 10 years	2.10	2.75
Total	1,618.50	0.45-2.75

Figures may not add up to totals due to rounding