



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 15 May 2020

18 May 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	487.90	3.95	22.00	860.20	2.50	264.00
<i>of which</i> : Primary Dealers		3.95	22.00	860.20	2.50	264.00
: Non-Primary Dealer Banks	487.90					
Non-Bank Financial Institutions	370.30	-	195.00	-	3.05	2.50
<i>of which</i> : Pension Funds	4.00					
: Insurance Companies	366.30		195.00		3.05	2.50
: Others						
Non-Financial Institutions						
Individuals	2.00	2.50	69.00		0.90	19.50
Total	860.20	6.45	286.00	860.20	6.45	286.00

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	487.90	0.10-0.15
Between 92 and 182 days	314.00	0.26-0.28
Between 183 and 364 days	61.35	0.30-0.48
Between 1 and 3 years	5.90	0.67-1.09
Between 3 and 5 years	220.50	1.20-1.80
Between 5 and 10 years	31.00	2.00-2.43
More than 10 years	32.00	2.95-2.98
Total	1,152.65	0.10-2.98

Figures may not add up to totals due to rounding