



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 20 March 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	879.40	107.35	480.50	1,510.10	188.75	458.90
<i>of which</i> : Primary Dealers	849.40	51.75	480.50	970.10	138.75	58.90
: Non-Primary Dealer Banks	30.00	55.60		540.00	50.00	400.00
Non-Bank Financial Institutions	300.00	-	20.00	-	1.30	75.30
<i>of which</i> : Pension Funds						11.30
: Insurance Companies						
: Others	300.00		20.00		1.30	64.00
Non-Financial Institutions	346.10	9.40		30.00		
Individuals	28.75	79.35	38.90	14.15	6.05	5.20
Total	1,554.25	196.10	539.40	1,554.25	196.10	539.40

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	729.10	1.00-1.30
Between 92 and 182 days	431.70	1.15-1.64
Between 183 and 364 days	399.45	1.20-1.43
Between 1 and 3 years	200.25	1.27-2.53
Between 3 and 5 years	342.55	2.55-3.06
Between 5 and 10 years	184.80	3.15-4.85
More than 10 years	1.90	3.85-4.00
Total	2,289.75	1.00-4.85

Figures may not add up to totals due to rounding