



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 24 April 2020

27 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	940.60	0.80	11.70	1,081.40	20.50	32.20
<i>of which</i> : Primary Dealers	536.10	0.80	11.70	1,076.90	20.50	32.20
: Non-Primary Dealer Banks	404.50			4.50		
Non-Bank Financial Institutions	111.40	-	21.70	-	-	-
<i>of which</i> : Pension Funds	69.90					
: Insurance Companies						
: Others	41.50		21.70			
Non-Financial Institutions				30.00		
Individuals	65.00	20.50	10.50	5.60	0.80	11.70
Total	1,117.00	21.30	43.90	1,117.00	21.30	43.90

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,018.90	0.20-0.35
Between 92 and 182 days	83.50	0.27-0.42
Between 183 and 364 days	10.10	0.33-0.50
Between 1 and 3 years	30.50	0.35-1.40
Between 3 and 5 years	5.00	1.34-1.70
Between 5 and 10 years	31.00	2.50-2.80
More than 10 years	3.20	2.75-3.20
Total	1,182.20	0.20-3.20

Figures may not add up to totals due to rounding