



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 26 June 2020

29 June 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	965.75	67.15	2.90	7,240.50	4,924.45	535.95
<i>of which</i> : Primary Dealers	368.25	67.15	2.90	7,185.50	4,924.45	535.95
: Non-Primary Dealer Banks	597.50			55.00		
Non-Bank Financial Institutions	5,979.85	4,922.65	504.80		65.00	
<i>of which</i> : Pension Funds	4,818.85	4,892.65	355.30			
: Insurance Companies	375.00		140.00			
: Others	786.00	30.00	9.50		65.00	
Non-Financial Institutions	288.90		9.25	33.00		
Individuals	39.25	1.80	21.90	0.25	2.15	2.90
Total	7,273.75	4,991.60	538.85	7,273.75	4,991.60	538.85

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	2,488.50	0.30-0.85
Between 92 and 182 days	2,515.65	0.55-0.95
Between 183 and 364 days	3,284.60	0.84-1.20
Between 1 and 3 years	4,341.05	1.00-1.80
Between 3 and 5 years	168.20	1.28-2.05
Between 5 and 10 years	5.50	2.40-2.51
More than 10 years	0.70	1.53
Total	12,804.20	0.30-2.51

Figures may not add up to totals due to rounding