



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 3 July 2020

6 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	1,692.20	103.45	1,706.90	1,836.50	125.00	1,789.60
<i>of which</i> : Primary Dealers	305.20	3.45	1,606.90	1,636.50	125.00	1,739.60
: Non-Primary Dealer Banks	1,387.00	100.00	100.00	200.00		50.00
Non-Bank Financial Institutions	35.60	25.00	73.00			
<i>of which</i> : Pension Funds	33.20					
: Insurance Companies	2.40					
: Others		25.00	73.00			
Non-Financial Institutions	61.60		0.25			
Individuals	47.30		11.70	0.20	3.45	2.25
Total	1,836.70	128.45	1,791.85	1,836.70	128.45	1,791.85

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	724.45	0.50-0.85
Between 92 and 182 days	727.85	0.70-0.99
Between 183 and 364 days	409.55	0.82-1.02
Between 1 and 3 years	113.45	1.22-1.80
Between 3 and 5 years	1,708.30	1.65-2.10
Between 5 and 10 years	48.40	2.19-2.60
More than 10 years	25.00	3.19
Total	3,757.00	0.50-3.19

Figures may not add up to totals due to rounding