

SECONDARY MARKET TRANSACTIONS: Week Ended 08 March 2019

11 March 2019

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						
of which : Primary Dealers	2,770.85	797.70	49.25	4,186.05	1,107.10	80.65
: Non-Primary Dealer Banks	90.00		2.50	6.10		7.50
Non-Bank Financial Institutions						
of which : Pension Funds	690.00	92.75				
: Insurance Companies	28.00	13.00	5.00			1.00
: Others	85.80	3.60	10.00	75.00		
Non-Financial Institutions	512.10	150.00				10.00
Individuals	90.40	50.05	32.60			0.20
Total	4,267.15	1,107.10	99.35	4,267.15	1,107.10	99.35

Residual maturity	Amount	Range of Yields	
	(Rs mn)	(per cent)	
Up to 91 days	2,061.25	2.85-3.30	
Between 92 and 182 days	1,557.70	3.16-3.47	
Between 183 and 364 days	648.20	3.33-3.60	
Between 1 and 3 years	1,106.10	3.70-3.98	
Between 3 and 5 years	64.75	4.15-4.66	
Between 5 and 10 years	23.20	4.40-5.30	
More than 10 years	12.40	5.90-6.10	
Total	5,473.60	2.85-6.10	

Figures may not add up to totals due to rounding