



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 13 March 2020

16 March 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	1,565.85	15.10	19.15	1,858.50	30.90	275.60
<i>of which</i> : Primary Dealers	436.00	15.10	19.15	1,658.50	30.90	275.60
: Non-Primary Dealer Banks	1,129.85			200.00		
Non-Bank Financial Institutions	51.15	-	242.25	-	0.60	9.30
<i>of which</i> : Pension Funds						
: Insurance Companies	51.15		160.25			
: Others			82.00		0.60	9.30
Non-Financial Institutions	236.40		0.85	35.00		
Individuals	41.10	30.90	32.50	1.00	14.50	9.85
Total	1,894.50	46.00	294.75	1,894.50	46.00	294.75

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	291.50	1.25-1.76
Between 92 and 182 days	739.90	1.27-1.91
Between 183 and 364 days	863.10	1.37-2.10
Between 1 and 3 years	47.10	2.52-2.85
Between 3 and 5 years	48.15	2.78-3.28
Between 5 and 10 years	81.05	3.32-4.00
More than 10 years	164.45	4.09-4.82
Total	2,235.25	1.25-4.82

Figures may not add up to totals due to rounding