



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 28 February 2020

2 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	2,324.45	470.55	350.00	2,768.00	502.45	621.95
<i>of which</i> : Primary Dealers	819.55	260.55		2,273.45	442.45	621.95
: Non-Primary Dealer Banks	1,504.90	210.00	350.00	494.55	60.00	
Non-Bank Financial Institutions	267.65	5.00	255.00	-	-	-
<i>of which</i> : Pension Funds	148.20	5.00	63.50			
: Insurance Companies	12.50					
: Others	106.95		191.50			
Non-Financial Institutions	144.95	5.00	10.00	75.00		
Individuals	105.95	22.45	6.95		0.55	
Total	2,843.00	503.00	621.95	2,843.00	503.00	621.95

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	767.25	1.86-2.10
Between 92 and 182 days	627.00	1.99-2.21
Between 183 and 364 days	1,448.75	2.11-2.45
Between 1 and 3 years	503.00	2.65-3.15
Between 3 and 5 years	326.10	3.12-3.40
Between 5 and 10 years	285.85	3.30-4.10
More than 10 years	10.00	4.35
Total	3,967.95	1.86-4.35

Figures may not add up to totals due to rounding