



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 6 March 2020

9 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	1,382.60	808.75	1,775.00	2,369.30	822.90	1,914.20
<i>of which</i> : Primary Dealers	158.70	482.75	380.00	2,334.30	347.90	1,519.20
: Non-Primary Dealer Banks	1,223.90	326.00	1,395.00	35.00	475.00	395.00
Non-Bank Financial Institutions	713.05	-	84.20	115.50	-	-
<i>of which</i> : Pension Funds	600.00		15.00	8.00		
: Insurance Companies	111.00					
: Others	2.05		69.20	107.50		
Non-Financial Institutions	317.40		1.00			
Individuals	79.95	21.90	54.00	8.20	7.75	
Total	2,493.00	830.65	1,914.20	2,493.00	830.65	1,914.20

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	878.75	1.61-2.12
Between 92 and 182 days	839.45	1.75-2.02
Between 183 and 364 days	1,249.80	1.85-2.25
Between 1 and 3 years	356.65	2.52-3.04
Between 3 and 5 years	1,409.55	3.00-3.25
Between 5 and 10 years	490.45	3.50-4.01
More than 10 years	13.20	4.07
Total	5,237.85	1.61-4.07

Figures may not add up to totals due to rounding