



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 24 January 2020

27 January 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	2,155.70	300.55	1,769.60	2,743.00	407.10	2,178.25
<i>of which</i> : Primary Dealers	1,125.70	100.55	1,241.10	2,533.00	307.10	1,950.60
: Non-Primary Dealer Banks	1,030.00	200.00	528.50	210.00	100.00	227.65
Non-Bank Financial Institutions	176.20	95.00	346.65	-	-	5.00
<i>of which</i> : Pension Funds	60.00		5.00			
: Insurance Companies	96.00	95.00	321.00			5.00
: Others	20.20		20.65			
Non-Financial Institutions	306.60	0.60	2.10			
Individuals	104.80	11.50	65.50	0.30	0.55	0.60
Total	2,743.30	407.65	2,183.85	2,743.30	407.65	2,183.85

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,375.50	1.75-2.15
Between 92 and 182 days	1,169.00	1.80-2.32
Between 183 and 364 days	198.80	2.10-2.35
Between 1 and 3 years	523.70	2.75-3.40
Between 3 and 5 years	1,655.80	3.28-3.59
Between 5 and 10 years	101.10	3.82-3.95
More than 10 years	310.90	5.00-5.17
Total	5,334.80	1.75-5.17

Figures may not add up to totals due to rounding