



## PUBLIC NOTICE

### SECONDARY MARKET TRANSACTIONS: Week Ended 31 January 2020

03 February 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)
<b>Banks</b>	1,638.00	78.50	148.35	2,801.35	489.65	271.30
<i>of which</i> : Primary Dealers	318.50	78.50	32.30	2,491.35	414.65	255.10
: Non-Primary Dealer Banks	1,319.50		116.05	310.00	75.00	16.20
<b>Non-Bank Financial Institutions</b>	952.50	400.00	96.30	11.20	-	-
<i>of which</i> : Pension Funds	821.00	400.00				
: Insurance Companies						
: Others	131.50		96.30	11.20		
<b>Non-Financial Institutions</b>	194.25	5.00				
<b>Individuals</b>	35.10	9.65	33.95	7.30	3.50	7.30
<b>Total</b>	2,819.85	493.15	278.60	2,819.85	493.15	278.60

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,084.55	1.60-2.30
Between 92 and 182 days	788.95	1.72-2.48
Between 183 and 364 days	1,246.35	1.87-2.60
Between 1 and 3 years	205.35	2.50-3.20
Between 3 and 5 years	134.15	3.18-3.62
Between 5 and 10 years	111.40	4.00-4.02
More than 10 years	20.85	4.25-5.15
<b>Total</b>	3,591.60	1.60-5.15

Figures may not add up to totals due to rounding

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