



## PUBLIC NOTICE

### SECONDARY MARKET TRANSACTIONS: Week Ended 27 December 2019

03 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)
<b>Banks</b>	2,061.30	0.45	50.20	2,488.40	8.15	172.05
<i>of which</i> : Primary Dealers	957.70	0.45	0.20	2,488.40	8.15	172.05
: Non-Primary Dealer Banks	1,103.60		50.00			
<b>Non-Bank Financial Institutions</b>	368.20	3.00	26.90	28.00	-	0.20
<i>of which</i> : Pension Funds	3.05			28.00		
: Insurance Companies						
: Others	365.15	3.00	26.90			0.20
<b>Non-Financial Institutions</b>	30.35		3.75			
<b>Individuals</b>	57.55	5.15	91.40	1.00	0.45	
<b>Total</b>	2,517.40	8.60	172.25	2,517.40	8.60	172.25

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,820.05	1.70-2.27
Between 92 and 182 days	413.65	1.88-2.35
Between 183 and 364 days	284.10	2.13-2.63
Between 1 and 3 years	108.35	2.25-3.30
Between 3 and 5 years	35.55	3.42-3.65
Between 5 and 10 years	-	-
More than 10 years	36.55	4.65-5.27
<b>Total</b>	2,698.25	1.70-5.27

Figures may not add up to totals due to rounding

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