



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 7 February 2020

10 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)
Banks	2,060.45	1,000.70	695.70	2,669.55	1,057.35	880.65
<i>of which</i> : Primary Dealers	715.45	600.70	425.50	2,266.85	957.35	855.65
: Non-Primary Dealer Banks	1,345.00	400.00	270.20	402.70	100.00	25.00
Non-Bank Financial Institutions	281.95	28.00	104.70	12.00	0.50	-
<i>of which</i> : Pension Funds	117.00	23.00		4.00		
: Insurance Companies	11.05		102.00			
: Others	153.90	5.00	2.70	8.00	0.50	
Non-Financial Institutions	257.40	4.65	6.50			
Individuals	82.50	24.70	74.25	0.75	0.20	0.50
Total	2,682.30	1,058.05	881.15	2,682.30	1,058.05	881.15

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	880.55	2.00-2.78
Between 92 and 182 days	1,098.60	2.17-2.47
Between 183 and 364 days	329.45	2.36-2.61
Between 1 and 3 years	1,445.30	2.00-3.46
Between 3 and 5 years	252.05	2.70-3.77
Between 5 and 10 years	0.50	3.70
More than 10 years	615.05	4.14-5.00
Total	4,621.50	2.00-5.00

Figures may not add up to totals due to rounding