



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 14 February 2020

17 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	1,297.75	1,506.40	194.90	2,119.75	1,615.70	310.50
<i>of which</i> : Primary Dealers	636.55	1,506.40	194.90	1,919.75	1,505.70	120.50
: Non-Primary Dealer Banks	661.20			200.00	110.00	190.00
Non-Bank Financial Institutions	515.10	56.80	90.00	4.00	-	-
<i>of which</i> : Pension Funds	341.00					
: Insurance Companies	18.00	55.00				
: Others	156.10	1.80	90.00	4.00		
Non-Financial Institutions	248.15		10.00			
Individuals	65.30	52.55	20.50	2.55	0.05	4.90
Total	2,126.30	1,615.75	315.40	2,126.30	1,615.75	315.40

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,177.75	1.95-2.25
Between 92 and 182 days	468.40	2.11-2.36
Between 183 and 364 days	590.15	2.38-2.58
Between 1 and 3 years	1,616.70	3.12-3.50
Between 3 and 5 years	99.30	3.18-3.70
Between 5 and 10 years	1.65	3.72
More than 10 years	103.50	4.10-5.00
Total	4,057.45	1.95-5.00

Figures may not add up to totals due to rounding