



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 29 November 2019

2 December 2019

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						
of which : Primary Dealers	276.30	400.15	201.85	6,100.70	367.40	474.35
: Non-Primary Dealer Banks	891.00	-	-	115.25	100.00	-
Non-Bank Financial Institutions						
of which : Pension Funds	4,098.80	-	-	15.00	-	-
: Insurance Companies	62.45	-	215.00	-	-	-
: Others	380.35	7.50	45.10	143.75	-	-
Non-Financial Institutions	622.00	55.00	5.00	-	-	-
Individuals	46.10	4.90	9.25	2.30	0.15	1.85
Total	6,377.00	467.55	476.20	6,377.00	467.55	476.20

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	3,088.75	2.18-2.75
Between 92 and 182 days	1,805.80	2.56-2.85
Between 183 and 364 days	1,482.45	2.56-2.98
Between 1 and 3 years	468.05	3.10-3.60
Between 3 and 5 years	282.50	3.45-3.83
Between 5 and 10 years	122.10	4.25-4.34
More than 10 years	71.10	5.32-5.33
Total	7,320.75	2.18-5.33

Figures may not add up to totals due to rounding