



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 04 October 2019

07 October 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	2,375.00	856.25	516.20	2,846.15	882.40	549.40
<i>of which</i> : Primary Dealers	960.90	706.25	215.40	2,813.15	182.40	345.60
: Non-Primary Dealer Banks	1,414.10	150.00	300.80	33.00	700.00	203.80
Non-Bank Financial Institutions	94.00	6.00	6.00	1.00	-	-
<i>of which</i> : Pension Funds	9.00					
: Insurance Companies						
: Others	85.00	6.00	6.00	1.00		
Non-Financial Institutions	200.80		7.80		1.00	4.10
Individuals	183.40	26.40	28.80	6.05	5.25	5.30
Total	2,853.20	888.65	558.80	2,853.20	888.65	558.80

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,177.90	2.10-2.60
Between 92 and 182 days	1,277.30	2.25-2.80
Between 183 and 364 days	898.00	2.60-2.88
Between 1 and 3 years	339.95	2.85-3.55
Between 3 and 5 years	599.40	3.30-3.99
Between 5 and 10 years	3.00	3.92
More than 10 years	5.10	4.83
Total	4,300.65	2.10-4.83

Figures may not add up to totals due to rounding

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