



## PUBLIC NOTICE

### SECONDARY MARKET TRANSACTIONS: Week Ended 08 November 2019

11 November 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)
<b>Banks</b>	1,380.75	3.70	1.70	1,557.75	17.45	122.55
<i>of which</i> : Primary Dealers	225.20	3.70	1.70	1,429.10	17.45	122.55
: Non-Primary Dealer Banks	1,155.55			128.65		
<b>Non-Bank Financial Institutions</b>	32.20	0.50	100.00	-	-	-
<i>of which</i> : Pension Funds						
: Insurance Companies						
: Others	32.20	0.50	100.00			
<b>Non-Financial Institutions</b>	44.95					
<b>Individuals</b>	100.05	16.95	22.55	0.20	3.70	1.70
<b>Total</b>	1,557.95	21.15	124.25	1,557.95	21.15	124.25

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	505.85	2.05 - 2.35
Between 92 and 182 days	604.55	2.20 - 2.55
Between 183 and 364 days	347.55	2.36 - 2.60
Between 1 and 3 years	21.15	2.73 - 3.48
Between 3 and 5 years	18.40	3.38 - 3.98
Between 5 and 10 years	0.55	4.11
More than 10 years	205.30	5.06 - 5.40
<b>Total</b>	1,703.35	2.05 - 5.40

Figures may not add up to totals due to rounding