



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 13 September 2019

16 September 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	1,915.25	310.50	545.20	2,689.35	354.70	735.60
<i>of which</i> : Primary Dealers	330.25	10.50	295.20	2,689.35	354.70	485.60
: Non-Primary Dealer Banks	1,585.00	300.00	250.00			250.00
Non-Bank Financial Institutions	227.20	33.00	153.40	-	-	-
<i>of which</i> : Pension Funds	4.20					
: Insurance Companies	68.00	33.00	94.00			
: Others	155.00		59.40			
Non-Financial Institutions	539.20			30.00		
Individuals	37.95	12.45	37.20	0.25	1.25	0.20
Total	2,719.60	355.95	735.80	2,719.60	355.95	735.80

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,745.00	2.55-2.95
Between 92 and 182 days	851.20	2.65-3.00
Between 183 and 364 days	423.40	2.96-3.18
Between 1 and 3 years	55.95	3.08-3.58
Between 3 and 5 years	607.30	3.60-3.90
Between 5 and 10 years	13.50	4.15-4.36
More than 10 years	115.00	4.27-4.95
Total	3,811.35	2.55-4.95

Figures may not add up to totals due to rounding