



## PUBLIC NOTICE

### SECONDARY MARKET TRANSACTIONS: Week Ended 15 November 2019

18 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>	659.70	584.95	275.15	3,201.95	854.20	458.70
<i>of which</i> : Primary Dealers	238.70	102.95	225.15	2,916.95	754.20	458.70
: Non-Primary Dealer Banks	421.00	482.00	50.00	285.00	100.00	
<b>Non-Bank Financial Institutions</b>	1,536.00	230.00	135.00	-	-	22.65
<i>of which</i> : Pension Funds	708.15	220.00	12.00			
: Insurance Companies	30.00	10.00	118.00			
: Others	797.85		5.00			22.65
<b>Non-Financial Institutions</b>	835.00		3.50	4.70		
<b>Individuals</b>	184.95	42.20	70.20	9.00	2.95	2.50
<b>Total</b>	3,215.65	857.15	483.85	3,215.65	857.15	483.85

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,206.20	2.00-2.57
Between 92 and 182 days	951.15	2.38-2.70
Between 183 and 364 days	1,058.30	2.40-2.85
Between 1 and 3 years	857.15	2.75-3.53
Between 3 and 5 years	27.20	3.32-3.89
Between 5 and 10 years	259.90	3.75-4.31
More than 10 years	196.75	4.65-5.40
<b>Total</b>	4,556.65	2.00-5.40

Figures may not add up to totals due to rounding