



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 18 October 2019

21 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	1,527.20	11.15	4.50	1,755.20	34.60	88.55
of which : Primary Dealers	1,367.20	11.15	4.50	832.20	34.60	88.55
: Non-Primary Dealer Banks	160.00			923.00		
Non-Bank Financial Institutions	119.00	-	3.00	4.55	8.05	-
of which : Pension Funds	116.00			4.00	5.75	
: Insurance Companies					2.30	
: Others	3.00		3.00	0.55		
Non-Financial Institutions	103.70	4.10	33.00	30.00	0.50	
Individuals	48.50	30.50	52.55	8.65	2.60	4.50
Total	1,798.40	45.75	93.05	1,798.40	45.75	93.05

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	742.35	2.00-2.52
Between 92 and 182 days	868.15	2.36-2.71
Between 183 and 364 days	187.90	2.47-2.80
Between 1 and 3 years	46.25	2.95-3.75
Between 3 and 5 years	19.95	3.41-4.00
Between 5 and 10 years	39.60	4.15-4.25
More than 10 years	33.00	4.75
Total	1,937.20	2.00-4.75

Figures may not add up to totals due to rounding

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