



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 20 December 2019

23 December 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	2,151.70	15.70	260.65	4,345.45	52.90	324.10
<i>of which</i> : Primary Dealers	838.85	0.40	250.65	3,867.55	52.90	324.10
: Non-Primary Dealer Banks	1,312.85	15.30	10.00	477.90		
Non-Bank Financial Institutions	1,510.90	8.00	46.00	4.00	-	-
<i>of which</i> : Pension Funds	59.30					
: Insurance Companies	1,400.00		25.00	4.00		
: Others	51.60	8.00	21.00			
Non-Financial Institutions	587.65					
Individuals	106.15	29.60	18.10	6.95	0.40	0.65
Total	4,356.40	53.30	324.75	4,356.40	53.30	324.75

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	3,582.80	1.50-2.70
Between 92 and 182 days	384.90	1.90-2.90
Between 183 and 364 days	414.20	2.12-3.03
Between 1 and 3 years	40.50	2.80-3.45
Between 3 and 5 years	104.05	3.40-3.70
Between 5 and 10 years	208.00	3.95-4.25
More than 10 years	-	-
Total	4,734.45	1.50-4.25

Figures may not add up to totals due to rounding