



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 20 September 2019

23 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	3,089.00	501.10	9.25	3,646.60	531.10	44.35
<i>of which</i> : Primary Dealers	2,133.00	201.10	9.25	3,396.60	531.10	44.35
: Non-Primary Dealer Banks	956.00	300.00		250.00		
Non-Bank Financial Institutions	275.05	-	3.50	-	1.00	3.00
<i>of which</i> : Pension Funds	250.00				1.00	3.00
: Insurance Companies						
: Others	25.05		3.50			
Non-Financial Institutions	149.90			2.30		1.00
Individuals	135.55	31.10	37.90	0.60	0.10	2.30
Total	3,649.50	532.20	50.65	3,649.50	532.20	50.65

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	380.30	2.25-2.50
Between 92 and 182 days	2,000.65	2.40-3.00
Between 183 and 364 days	1,268.55	2.71-3.05
Between 1 and 3 years	532.20	3.00-3.45
Between 3 and 5 years	21.55	3.66-3.95
Between 5 and 10 years	5.90	4.25-4.30
More than 10 years	23.20	4.75-5.60
Total	4,232.35	2.25-5.60

Figures may not add up to totals due to rounding