



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 22 November 2019

25 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)
Banks	1,849.55	200.20	52.20	2,121.15	594.05	219.05
<i>of which</i> : Primary Dealers	165.85	0.20	52.20	2,121.15	594.05	219.05
: Non-Primary Dealer Banks	1,683.70	200.00				
Non-Bank Financial Institutions	40.10	326.50	105.25	161.65	-	-
<i>of which</i> : Pension Funds	20.10	300.00				
: Insurance Companies		25.00	95.00			
: Others	20.00	1.50	10.25	161.65		
Non-Financial Institutions	357.25	0.70				0.50
Individuals	40.10	66.85	63.80	4.20	0.20	1.70
Total	2,287.00	594.25	221.25	2,287.00	594.25	221.25

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	885.20	2.20-2.67
Between 92 and 182 days	698.45	2.43-2.85
Between 183 and 364 days	703.35	2.57-2.93
Between 1 and 3 years	146.75	2.75-3.56
Between 3 and 5 years	551.60	3.35-3.90
Between 5 and 10 years	59.90	3.75-4.02
More than 10 years	57.25	5.28-5.33
Total	3,102.50	2.20-5.33

Figures may not add up to totals due to rounding