



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 02 August 2019

05 August 2019

Transactions carried out with Counterparties	BUY			SELL		
	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)
Banks	1,314.40	21.05	1,985.10	2,051.65	86.90	1,985.50
<i>of which</i> : Primary Dealers	984.40	13.05	1,685.10	2,051.65	86.90	1,085.50
: Non-Primary Dealer Banks	330.00	8.00	300.00			900.00
Non-Bank Financial Institutions	366.95	2.00	-	25.00	-	-
<i>of which</i> : Pension Funds	24.00					
: Insurance Companies	250.00					
: Others	92.95	2.00		25.00		
Non-Financial Institutions	340.30			3.00		
Individuals	64.40	72.35	15.90	6.40	8.50	15.50
Total	2,086.05	95.40	2,001.00	2,086.05	95.40	2,001.00

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	928.20	2.40-2.90
Between 92 and 182 days	532.05	2.75-3.05
Between 183 and 364 days	626.80	2.93-3.22
Between 1 and 3 years	104.80	3.47-3.77
Between 3 and 5 years	1,987.40	3.59-4.20
Between 5 and 10 years	0.60	4.10-4.35
More than 10 years	2.60	4.70
Total	4,182.45	2.40-4.70

Figures may not add up to totals due to rounding