



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 30 August 2019

02 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	1,860.35	25.60	1.10	5,283.90	15.35	175.15
of which : Primary Dealers	575.35	25.60	1.10	5,276.40	15.35	175.15
: Non-Primary Dealer Banks	1,285.00			7.50		
Non-Bank Financial Institutions	2,917.40	4.00	159.80	20.00	24.00	-
of which : Pension Funds	2,206.30	4.00	3.00			
: Insurance Companies	46.70		120.00			
: Others	664.40		36.80	20.00	24.00	
Non-Financial Institutions	492.30			15.00		
Individuals	51.35	11.35	15.35	2.50	1.60	1.10
Total	5,321.40	40.95	176.25	5,321.40	40.95	176.25

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	2,334.65	2.40-3.02
Between 92 and 182 days	1,539.25	2.98-3.20
Between 183 and 364 days	1,447.50	3.03-3.31
Between 1 and 3 years	41.95	3.15-3.60
Between 3 and 5 years	159.75	3.55-3.95
Between 5 and 10 years	1.50	4.25
More than 10 years	14.00	4.75-4.90
Total	5,538.60	2.40-4.90

Figures may not add up to totals due to rounding