



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 07 June 2019

10 June 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						
of which : Primary Dealers	710.00	10.20	493.10	3,260.90	530.40	122.95
: Non-Primary Dealer Banks	834.70		25.00	100.00	3.80	414.30
Non-Bank Financial Institutions						
of which : Pension Funds	954.00	500.00				
: Insurance Companies	50.00					
: Others	652.00				0.20	
Non-Financial Institutions	150.85					
Individuals	9.35	24.20	19.35			0.20
Total	3,360.90	534.40	537.45	3,360.90	534.40	537.45

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	1,061.60	1.70-2.10
Between 92 and 182 days	1,526.95	2.02-2.42
Between 183 and 364 days	872.35	2.32-2.92
Between 1 and 3 years	438.00	2.72-3.55
Between 3 and 5 years	344.55	3.06-4.25
Between 5 and 10 years	189.30	3.85-4.27
More than 10 years	-	-
Total	4,432.75	1.70-4.27

Figures may not add up to totals due to rounding