



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 09 August 2019

12 August 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	1,477.05	3.90	463.40	2,189.15	10.15	603.60
<i>of which</i> : Primary Dealers	1,083.40	3.90	463.40	2,185.50	10.15	593.60
: Non-Primary Dealer Banks	393.65			3.65		10.00
Non-Bank Financial Institutions	138.00	-	99.00	39.00	-	1.90
<i>of which</i> : Pension Funds	39.00					
: Insurance Companies	20.00					
: Others	79.00		99.00	39.00		1.90
Non-Financial Institutions	527.70		16.70			
Individuals	89.20	10.15	28.60	3.80	3.90	2.20
Total	2,231.95	14.05	607.70	2,231.95	14.05	607.70

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,090.45	2.50-3.00
Between 92 and 182 days	917.10	2.75-3.16
Between 183 and 364 days	224.40	2.95-3.23
Between 1 and 3 years	15.60	3.27-3.61
Between 3 and 5 years	350.75	3.61-4.30
Between 5 and 10 years	254.40	3.85-4.25
More than 10 years	1.00	4.75
Total	2,853.70	2.50-4.75

Figures may not add up to totals due to rounding