



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 14 June 2019

17 June 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 | 1,668.00 | 169.05 | 201.40 | 2,435.75 | 196.45 | 256.85 |
| of which : Primary Dealers | - | 104.05 | 201.40 | 2,435.75 | 96.45 | 256.85 |
| : Non-Primary Dealer Banks | 1,668.00 | 65.00 | | | 100.00 | |
| Non-Bank Financial Institutions | 323.95 | 1.50 | 8.00 | - | - | - |
| of which : Pension Funds | 81.30 | | | | | |
| : Insurance Companies | 86.15 | | 8.00 | | | |
| : Others | 156.50 | 1.50 | | | | |
| Non-Financial Institutions | 188.05 | | | | | |
| Individuals | 255.75 | 29.95 | 48.85 | | 4.05 | 1.40 |
| Total | 2,435.75 | 200.50 | 258.25 | 2,435.75 | 200.50 | 258.25 |

| Residual maturity | Amount Traded | Range of Yields |
|--------------------------|---------------|-----------------|
| | (Rs mn) | (per cent) |
| Up to 91 days | 1,524.80 | 1.85-2.60 |
| Between 92 and 182 days | 567.10 | 2.17-2.70 |
| Between 183 and 364 days | 508.85 | 2.35-2.71 |
| Between 1 and 3 years | 35.50 | 2.72-3.13 |
| Between 3 and 5 years | 258.25 | 3.30-3.65 |
| Between 5 and 10 years | - | - |
| More than 10 years | - | - |
| Total | 2,894.50 | 1.85-3.65 |

Figures may not add up to totals due to rounding

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