



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 21 June 2019

24 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	1,442.50	251.90	2.00	2,414.95	465.45	43.40
<i>of which</i> : Primary Dealers	296.50	1.90	2.00	2,414.95	465.45	43.40
: Non-Primary Dealer Banks	1,146.00	250.00				
Non-Bank Financial Institutions	565.25	-	0.40	266.00	-	-
<i>of which</i> : Pension Funds	17.60					
: Insurance Companies	200.00					
: Others	347.65		0.40	266.00		
Non-Financial Institutions	613.85	200.40	10.00	-		
Individuals	60.35	15.05	33.00	1.00	1.90	2.00
Total	2,681.95	467.35	45.40	2,681.95	467.35	45.40

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,334.95	2.10-2.85
Between 92 and 182 days	195.05	2.48-2.80
Between 183 and 364 days	1,346.35	2.37-3.35
Between 1 and 3 years	116.00	2.80-3.80
Between 3 and 5 years	198.25	3.24-4.37
Between 5 and 10 years	3.10	3.80-4.40
More than 10 years	1.00	4.35
Total	3,194.70	2.10-4.40

Figures may not add up to totals due to rounding

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