



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 23 August 2019

26 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	2,420.30	202.35	84.25	3,841.25	228.85	124.60
<i>of which</i> : Primary Dealers	1,651.60	2.35	84.25	3,828.25	228.85	124.60
: Non-Primary Dealer Banks	768.70	200.00		13.00		
Non-Bank Financial Institutions	1,123.05	-	5.90	80.00	-	7.80
<i>of which</i> : Pension Funds	377.95					
: Insurance Companies	11.00					
: Others	734.10		5.90	80.00		7.80
Non-Financial Institutions	304.20	5.00		7.00		
Individuals	82.65	23.85	46.80	1.95	2.35	4.55
Total	3,930.20	231.20	136.95	3,930.20	231.20	136.95

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,905.80	2.55-3.00
Between 92 and 182 days	924.00	2.90-3.16
Between 183 and 364 days	1,101.60	3.00-3.25
Between 1 and 3 years	234.80	3.15-3.54
Between 3 and 5 years	37.30	3.57-4.00
Between 5 and 10 years	62.05	4.00-4.30
More than 10 years	32.80	4.75-4.95
Total	4,298.35	2.55-4.95

Figures may not add up to totals due to rounding