



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 24 May 2019

27 May 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						
of which : Primary Dealers	1,812.85	617.10	450.25	4,238.75	749.60	774.55
: Non-Primary Dealer Banks	1,438.60	150.00	380.00	500.00	50.00	200.00
Non-Bank Financial Institutions						
of which : Pension Funds	54.00			6.00		
: Insurance Companies						
: Others	997.00		5.95	231.00		
Non-Financial Institutions	329.40	11.00	51.10			
Individuals	344.90	23.60	87.50	1.00	2.10	0.25
Total	4,976.75	801.70	974.80	4,976.75	801.70	974.80

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,987.60	2.50-2.95
Between 92 and 182 days	924.10	2.78-3.20
Between 183 and 364 days	2,065.05	2.87-3.42
Between 1 and 3 years	881.70	3.40-3.90
Between 3 and 5 years	894.75	4.05-4.41
Between 5 and 10 years	-	-
More than 10 years	0.05	5.90
Total	6,753.25	2.50-5.90

Figures may not add up to totals due to rounding

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