



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 31 May 2019

03 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						
of which : Primary Dealers	2,134.65	3.70	56.35	3,002.90	203.75	200.05
: Non-Primary Dealer Banks	798.00		10.00	1,152.70		60.00
Non-Bank Financial Institutions						
of which : Pension Funds	6.00	13.25	7.80	5.00		
: Insurance Companies	344.00	153.20	105.85			
: Others	334.70	0.30	26.00			
Non-Financial Institutions	423.85	4.30	6.25			
Individuals	119.60	32.70	54.15	0.20	3.70	6.35
Total	4,160.80	207.45	266.40	4,160.80	207.45	266.40

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	2,072.85	1.80-2.80
Between 92 and 182 days	806.10	2.45-3.10
Between 183 and 364 days	1,281.85	2.45-3.47
Between 1 and 3 years	207.45	3.00-3.65
Between 3 and 5 years	226.10	3.85-4.40
Between 5 and 10 years	-	-
More than 10 years	40.30	5.62-5.75
Total	4,634.65	1.80-5.75

Figures may not add up to totals due to rounding

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