



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 26 July 2019

30 July 2019

Transactions carried out with Counterparties	BUY			SELL		
	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)
Banks	1,776.40	0.10	1,598.10	2,367.70	20.50	1,659.20
<i>of which</i> : Primary Dealers	1,126.40	0.10	963.10	2,317.70	20.50	1,659.20
: Non-Primary Dealer Banks	650.00		635.00	50.00		
Non-Bank Financial Institutions	319.50	-	25.00	26.80	-	-
<i>of which</i> : Pension Funds	120.00		5.00			
: Insurance Companies	3.60					
: Others	195.90		20.00	26.80		
Non-Financial Institutions	200.50		4.70	15.00		
Individuals	113.10	20.50	34.85		0.10	3.45
Total	2,409.50	20.60	1,662.65	2,409.50	20.60	1,662.65

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	1,401.35	2.70-3.02
Between 92 and 182 days	485.40	2.90-3.19
Between 183 and 364 days	522.75	2.97-3.30
Between 1 and 3 years	20.60	3.45-3.80
Between 3 and 5 years	673.90	3.85-4.35
Between 5 and 10 years	668.75	3.90-4.52
More than 10 years	320.00	4.70-5.60
Total	4,092.75	2.70-5.60

Figures may not add up to totals due to rounding

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