



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 31 January 2019

04 February 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 | | | | | | |
| <i>of which</i> : Primary Dealers | 25.00 | 100.00 | 62.15 | 1,472.55 | 156.20 | 310.30 |
| : Non-Primary Dealer Banks | 877.30 | 100.00 | 50.00 | | 100.00 | 50.00 |
| Non-Bank Financial Institutions | | | | | | |
| <i>of which</i> : Pension Funds | 110.10 | | 7.35 | | | |
| : Insurance Companies | 149.50 | | 170.00 | | | |
| : Others | 68.45 | 1.75 | 6.00 | 25.00 | | 4.00 |
| Non-Financial Institutions | 188.50 | | | | | |
| Individuals | 78.70 | 54.45 | 76.30 | | | 7.50 |
| Total | 1,497.55 | 256.20 | 371.80 | 1,497.55 | 256.20 | 371.80 |

| Residual maturity | Amount (Rs mn) | Range of Yields (per cent) |
|--------------------------|-------------------|-------------------------------|
| Up to 91 days | 786.20 | 2.80-3.25 |
| Between 92 and 182 days | 325.20 | 3.10-3.40 |
| Between 183 and 364 days | 386.15 | 3.42-3.55 |
| Between 1 and 3 years | 254.90 | 3.60-4.07 |
| Between 3 and 5 years | 288.35 | 4.25-4.85 |
| Between 5 and 10 years | 77.65 | 5.32-5.34 |
| More than 10 years | 7.10 | 5.50-6.00 |
| Total | 2,125.55 | 2.80-6.00 |

Figures may not add up to totals due to rounding

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