



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 13 July 2018

16 July 2018

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	252.0	298.0	50.3	1,442.8	1,383.4	861.1
: Non-Primary Dealer Banks	306.5	2.0	50.0	1.0	2.0	50.0
Non-Bank Financial Institutions						
of which : Pension Funds	230.0					
: Insurance Companies	0.6		21.9			
: Others	124.4	1,080.0	762.2	11.0		
Non-Financial Institutions	511.0					
Individuals	30.3	5.4	27.0			0.3
Total	1,454.8	1,385.4	911.4	1,454.8	1,385.4	911.4

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	863.5	3.00-3.55
Between 92 and 182 days	443.9	3.15-3.47
Between 183 and 364 days	147.4	3.40-3.60
Between 1 and 3 years	1700.4	3.45-4.20
Between 3 and 5 years	274.4	4.30-4.80
Between 5 and 10 years	5.2	4.85-5.27
More than 10 years	316.8	6.00-7.31
Total	3,751.6	3.00-7.31

Figures may not add up to totals due to rounding