



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 13 September 2018

17 September 2018

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						
of which : Primary Dealers	704.30	456.90	130.20	1,355.65	560.05	235.50
: Non-Primary Dealer Banks	192.50	51.45	0.50	111.65	50.00	0.50
Non-Bank Financial Institutions						
of which : Pension Funds		29.45				
: Insurance Companies		16.25	135.00			
: Others	357.40		2.00	133.40		80.00
Non-Financial Institutions	244.30		3.00			
Individuals	103.20	56.00	45.30	1.00		
Total	1,601.70	610.05	316.00	1,601.70	610.05	316.00

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	1,523.60	3.00-3.56
Between 92 and 182 days	8.50	3.45-3.63
Between 183 and 364 days	71.20	3.48-3.60
Between 1 and 3 years	537.40	3.72-4.22
Between 3 and 5 years	289.40	4.22-4.83
Between 5 and 10 years	22.65	4.85-5.20
More than 10 years	75.00	6.10
Total	2,527.75	3.00-6.10

Figures may not add up to totals due to rounding