



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 20 July 2018

23 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	250.0	100.0	103.8	1,447.6	10.2	128.0
: Non-Primary Dealer Banks	1,051.0			250.0	100.0	103.8
Non-Bank Financial Institutions						
of which : Pension Funds						
: Insurance Companies	27.5		42.0			
: Others	116.0		38.7			
Non-Financial Institutions	195.7					
Individuals	57.4	10.2	47.3			
Total	1,697.6	110.2	231.8	1,697.6	110.2	231.8

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	567.4	2.00-3.40
Between 92 and 182 days	745.6	3.30-3.50
Between 183 and 364 days	488.4	3.43-3.62
Between 1 and 3 years	131.3	3.70-4.22
Between 3 and 5 years	51.2	4.50-4.80
Between 5 and 10 years	47.0	4.85-5.32
More than 10 years	8.7	5.05-6.10
Total	2,039.5	2.00-6.10

Figures may not add up to totals due to rounding