



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 21 September 2018

24 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						
<i>of which</i> : Primary Dealers	942.50	317.05	492.60	3,065.20	1,127.60	797.25
: Non-Primary Dealer Banks	875.00	369.00	100.95	315.00	269.00	100.95
Non-Bank Financial Institutions						
<i>of which</i> : Pension Funds		600.00		3.00	20.00	
: Insurance Companies	109.20		253.00			
: Others	262.00	81.40	10.10			
Non-Financial Institutions	1,073.65	5.00				
Individuals	120.85	44.15	41.55			
Total	3,383.20	1,416.60	898.20	3,383.20	1,416.60	898.20

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	2,511.75	2.90-3.57
Between 92 and 182 days	823.60	3.34-3.74
Between 183 and 364 days	51.85	3.45-3.70
Between 1 and 3 years	821.50	3.60-4.42
Between 3 and 5 years	1,235.75	4.50-4.91
Between 5 and 10 years	53.55	4.70-5.32
More than 10 years	200.00	6.08
Total	5,698.00	2.90-6.08

Figures may not add up to totals due to rounding