



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 22 June 2018

25 June 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	185.0		1.4	716.8	107.4	746.0
: Non-Primary Dealer Banks	270.0	0.5		175.0	0.5	
Non-Bank Financial Institutions						
of which : Pension Funds				10.0		
: Insurance Companies	379.3		637.8			
: Others	10.0	86.4	52.0			
Non-Financial Institutions	31.2	8.0	26.2			
Individuals	26.3	13.0	30.0			1.4
Total	901.8	107.9	747.4	901.8	107.9	747.4

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	850.2	2.90-3.63
Between 92 and 182 days	37.6	3.50-3.65
Between 183 and 364 days	14.0	3.50-3.70
Between 1 and 3 years	99.9	3.75-4.25
Between 3 and 5 years	707.0	4.40-4.81
Between 5 and 10 years	41.4	4.95-5.50
More than 10 years	7.1	7.16
Total	1,757.1	2.90-7.16

Figures may not add up to totals due to rounding.