



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 23 November 2018

26 November 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	1,425.40	558.90		3,856.40	851.55	83.70
: Non-Primary Dealer Banks	949.50	298.00			200.00	
Non-Bank Financial Institutions						
of which : Pension Funds		150.00				
: Insurance Companies	30.00					
: Others	1,000.75	44.65	28.15			
Non-Financial Institutions	376.75					
Individuals	74.00		55.55			
Total	3,856.40	1,051.55	83.70	3,856.40	1,051.55	83.70

Residual maturity	Amount (Rs mn)	Range of Yields (per cent)
Up to 91 days	1,490.20	3.00-3.50
Between 92 and 182 days	1,065.25	3.45-3.60
Between 183 and 364 days	1,300.95	3.55-3.74
Between 1 and 3 years	1,029.55	3.67-4.54
Between 3 and 5 years	90.10	4.55-5.05
Between 5 and 10 years	15.60	5.27
More than 10 years	-	-
Total	4,991.65	3.00-5.27

Figures may not add up to totals due to rounding