



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 26 October 2018

29 October 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						
<i>of which</i> : Primary Dealers	249.70	0.90	94.00	1,480.80	876.10	713.10
: Non-Primary Dealer Banks	872.80		230.00	263.60		55.00
Non-Bank Financial Institutions						
<i>of which</i> : Pension Funds		743.45				
: Insurance Companies	65.00	40.00	290.00			
: Others	144.80		44.55			
Non-Financial Institutions	341.60	10.00	10.00			
Individuals	70.50	82.65	99.55		0.90	
Total	1,744.40	877.00	768.10	1,744.40	877.00	768.10

Residual maturity	Amount	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	752.25	3.00-3.40
Between 92 and 182 days	259.55	3.35-3.65
Between 183 and 364 days	767.00	3.46-3.75
Between 1 and 3 years	108.35	3.55-4.40
Between 3 and 5 years	1,499.35	4.55-5.09
Between 5 and 10 years	-	-
More than 10 years	3.00	6.09
Total	3,389.50	3.00-6.09

Figures may not add up to totals due to rounding