



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 27 July 2018

30 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	5.8	17.3	166.3	1,299.4	164.8	362.4
: Non-Primary Dealer Banks	193.3					
Non-Bank Financial Institutions						
of which : Pension Funds	7.1				1.0	150.0
: Insurance Companies	249.0	136.5	199.0			
: Others	688.9	12.5	91.4	5.8	16.3	16.3
Non-Financial Institutions	68.2		15.4			
Individuals	92.9	15.8	56.6			
Total	1,305.2	182.1	528.7	1,305.2	182.1	528.7

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	846.5	3.10-3.44
Between 92 and 182 days	373.0	3.32-3.50
Between 183 and 364 days	80.9	3.48-3.60
Between 1 and 3 years	205.3	3.50-4.16
Between 3 and 5 years	213.9	4.05-4.75
Between 5 and 10 years	50.2	4.95-5.28
More than 10 years	246.2	5.30-6.08
Total	2,016.0	3.10-6.08