



## PUBLIC NOTICE

### SECONDARY MARKET TRANSACTIONS: Week Ended 28 September 2018

01 October 2018

| Transactions carried out with Counterparties | BUY              |                  |                  | SELL             |                  |                  |
|--|------------------|------------------|------------------|------------------|------------------|------------------|
|  | BILLS<br>(Rs mn) | NOTES<br>(Rs mn) | BONDS<br>(Rs mn) | BILLS<br>(Rs mn) | NOTES<br>(Rs mn) | BONDS<br>(Rs mn) |
| <b>Banks</b>                                 |                  |                  |                  |                  |                  |                  |
| of which : Primary Dealers                   | 1,179.95         |                  | 6.00             | 2,951.95         | 469.45           | 185.60           |
| : Non-Primary Dealer Banks                   | 100.00           |                  |                  | 15.00            |                  |                  |
| <b>Non-Bank Financial Institutions</b>       |                  |                  |                  |                  |                  |                  |
| of which : Pension Funds                     |                  | 15.00            |                  | 0.35             |                  |                  |
| : Insurance Companies                        | 472.00           | 325.70           | 63.25            |                  |                  |                  |
| : Others                                     | 538.00           | 18.40            | 81.50            |                  |                  | 6.00             |
| <b>Non-Financial Institutions</b>            | 531.10           | 12.95            | 1.00             |                  |                  |                  |
| <b>Individuals</b>                           | 150.25           | 97.40            | 39.85            | 4.00             |                  |                  |
| <b>Total</b>                                 | <b>2,971.30</b>  | <b>469.45</b>    | <b>191.60</b>    | <b>2,971.30</b>  | <b>469.45</b>    | <b>191.60</b>    |

| Residual maturity        | Amount Traded<br>(Rs mn) | Range of Yields<br>(per cent) |
|--------------------------|--------------------------|-------------------------------|
| Up to 91 days            | 1,783.55                 | 3.00-3.47                     |
| Between 92 and 182 days  | 618.65                   | 3.30-3.55                     |
| Between 183 and 364 days | 578.70                   | 3.50-3.67                     |
| Between 1 and 3 years    | 452.95                   | 3.70-4.37                     |
| Between 3 and 5 years    | 57.10                    | 4.56-4.80                     |
| Between 5 and 10 years   | 19.40                    | 5.03-5.30                     |
| More than 10 years       | 122.00                   | 6.05-6.08                     |
| <b>Total</b>             | <b>3,632.35</b>          | <b>3.00-6.08</b>              |

Figures may not add up to totals due to rounding