



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 29 June 2018

02 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						
<i>of which</i> : Primary Dealers	467.3		640.5	1,567.9	620.4	582.8
: Non-Primary Dealer Banks	60.0		100.0	0.7		100.0
Non-Bank Financial Institutions						
<i>of which</i> : Pension Funds	64.3					
: Insurance Companies	378.0	599.0	467.0			
: Others	116.0	0.2		55.0		535.4
Non-Financial Institutions	525.3	0.5				1.0
Individuals	12.8	20.7	15.8			4.1
Total	1,623.7	620.4	1,223.3	1,623.6	620.4	1,223.3

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	826.9	3.35 – 3.58
Between 92 and 182 days	490.2	3.38 – 3.60
Between 183 and 364 days	307.0	3.50 – 3.76
Between 1 and 3 years	604.7	3.80 – 4.24
Between 3 and 5 years	86.7	4.40 – 4.79
Between 5 and 10 years	1,149.0	4.75 – 5.50
More than 10 years	2.8	5.64 – 7.21
Total	3,467.3	3.35 – 7.21

Figures may not add up to totals due to rounding