



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 03 August 2018

06 August 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	113.0			1,121.3	81.7	149.7
: Non-Primary Dealer Banks	604.0	25.6	12.9	3.2	25.6	12.9
Non-Bank Financial Institutions						
of which : Pension Funds	67.8	20.4				
: Insurance Companies	32.2					
: Others	8.7	0.8	72.3	12.5		
Non-Financial Institutions	283.3	7.3	11.7	0.5		
Individuals	28.5	53.2	65.7			
Total	1,137.5	107.3	162.6	1,137.5	107.3	162.6

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	824.8	3.10-3.44
Between 92 and 182 days	279.1	3.33-3.50
Between 183 and 364 days	33.6	3.35-3.58
Between 1 and 3 years	98.7	3.67-4.12
Between 3 and 5 years	90.7	4.05-4.72
Between 5 and 10 years	77.5	5.21-5.30
More than 10 years	3.0	5.20
Total	1,407.4	3.10-5.30