



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 01 November 2018

05 November 2018

Transactions carried out with Counterparties	BUY			SELL		
	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)
Banks						
of which : Primary Dealers	232.00		100.00	1,403.65	246.50	288.20
: Non-Primary Dealer Banks	206.70		4.00			3.90
Non-Bank Financial Institutions						
of which : Pension Funds	253.30	200.00				
: Insurance Companies	1.00	6.25				
: Others	255.70	1.00	1.00			
Non-Financial Institutions	398.30		150.00			
Individuals	58.65	39.25	37.10	2.00		
Total	1,405.65	246.50	292.10	1,405.65	246.50	292.10

Residual maturity	Amount (Rs mn)	Range of Yields (per cent)
Up to 91 days	887.50	3.00-3.45
Between 92 and 182 days	448.30	3.40-3.58
Between 183 and 364 days	225.25	3.55-3.72
Between 1 and 3 years	246.50	3.75-4.50
Between 3 and 5 years	35.70	4.80-5.00
Between 5 and 10 years	101.00	5.05-5.13
More than 10 years	-	-
Total	1,944.25	3.00-5.13

Figures may not add up to totals due to rounding