



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 07 September 2018

10 September 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	346.70	101.00	5.40	1,000.10	319.20	334.40
: Non-Primary Dealer Banks	400.00	250.00	50.00	36.10	100.00	
Non-Bank Financial Institutions						
of which : Pension Funds	20.90		10.00	29.00	1.00	
: Insurance Companies						
: Others	39.00	4.85	178.85	35.00		
Non-Financial Institutions	201.55	1.20				
Individuals	99.75	63.15	90.55	7.70		0.40
Total	1,107.90	420.20	334.80	1,107.90	420.20	334.80

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	828.75	3.00-3.50
Between 92 and 182 days	157.35	3.45-3.62
Between 183 and 364 days	122.80	3.48-3.62
Between 1 and 3 years	303.20	3.73-4.13
Between 3 and 5 years	250.80	4.30-4.82
Between 5 and 10 years	5.00	4.85-4.85
More than 10 years	195.00	5.90-6.10
Total	1,862.90	3.00-6.10

Figures may not add up to totals due to rounding

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