



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 09 November 2018

12 November 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	5.00	1.05	358.60	1,111.05	38.05	1,215.05
: Non-Primary Dealer Banks	220.00	1.00	200.00		1.00	150.00
Non-Bank Financial Institutions						
of which : Pension Funds	678.80		418.70			
: Insurance Companies	3.25		1.50			
: Others	74.35	18.20	264.95			7.60
Non-Financial Institutions	121.85		21.00			
Individuals	12.80	19.85	108.90	5.00	1.05	1.00
Total	1,116.05	40.10	1,373.65	1,116.05	40.10	1,373.65

Residual maturity	Amount	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	284.85	3.15-3.58
Between 92 and 182 days	248.20	3.45-3.62
Between 183 and 364 days	586.00	3.50-3.74
Between 1 and 3 years	96.85	3.75-4.50
Between 3 and 5 years	22.65	4.60-5.10
Between 5 and 10 years	979.25	5.00-5.15
More than 10 years	312.00	5.70-6.10
Total	2,529.80	3.15-6.10

Figures may not add up to totals due to rounding

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