



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 10 August 2018

13 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	1,416.5	25.3		2,715.5	40.1	256.9
: Non-Primary Dealer Banks	641.4	1.0	1.6	100.0	1.0	1.6
Non-Bank Financial Institutions						
of which : Pension Funds				7.0		
: Insurance Companies			187.0			
: Others	425.0		1.9		25.0	
Non-Financial Institutions	301.6	15.0	15.0			
Individuals	39.0	25.1	53.0	1.0	0.3	
Total	2,823.5	66.4	258.5	2,823.5	66.4	258.5

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1872.0	2.39-3.50
Between 92 and 182 days	533.9	3.37-3.55
Between 183 and 364 days	417.3	3.44-3.63
Between 1 and 3 years	40.4	3.60-4.15
Between 3 and 5 years	116.6	4.25-4.85
Between 5 and 10 years	168.2	5.00-5.32
More than 10 years	-	-
Total	3,148.4	2.39-5.32