



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 17 August 2018

20 August 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						
<i>of which</i> : Primary Dealers	132.55		234.50	1,071.45	34.35	393.95
: Non-Primary Dealer Banks	508.15		225.00			225.50
Non-Bank Financial Institutions						
<i>of which</i> : Pension Funds	60.00					
: Insurance Companies			42.00			
: Others	167.00		62.70			
Non-Financial Institutions	125.50					
Individuals	79.20	34.35	64.25	0.95		9.00
Total	1,072.40	34.35	628.45	1,072.40	34.35	628.45

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	623.75	3.10-3.51
Between 92 and 182 days	254.45	3.50-3.58
Between 183 and 364 days	194.00	3.40-3.64
Between 1 and 3 years	34.35	3.66-4.10
Between 3 and 5 years	168.55	4.40-4.80
Between 5 and 10 years	457.00	4.70-5.45
More than 10 years	3.10	6.39-6.85
Total	1735.20	3.10-6.85

Figures may not add up to totals due to rounding