



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 24 August 2018

27 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	1,555.05	1,058.60	270.00	3,135.80	2,029.20	331.20
: Non-Primary Dealer Banks	1,020.05	783.30	70.00	555.05	500.00	70.00
Non-Bank Financial Institutions						
<i>of which</i> : Pension Funds	6.15	500.00				
: Insurance Companies						
: Others	631.90	41.80	29.40			
Non-Financial Institutions	277.50	100.90	1.00			
Individuals	200.20	44.60	30.80			
Total	3,690.85	2,529.20	401.20	3,690.85	2,529.20	401.20

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	3,131.35	3.05-3.58
Between 92 and 182 days	343.00	3.40-3.60
Between 183 and 364 days	316.40	3.42-3.67
Between 1 and 3 years	2,428.30	3.66-4.23
Between 3 and 5 years	255.40	4.30-4.82
Between 5 and 10 years	146.80	5.05-5.15
More than 10 years	-	-
Total	6,621.25	3.05-5.15

Figures may not add up to totals due to rounding