



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 31 August 2018

03 September 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	184.70	200.00	4.25	2,140.70	291.90	909.00
: Non-Primary Dealer Banks	1,105.30			108.30		
Non-Bank Financial Institutions						
<i>of which</i> : Pension Funds	300.00	200.00	248.10		200.00	
: Insurance Companies	40.00	20.00	540.10			
: Others	170.80	25.25	12.85			4.25
Non-Financial Institutions	315.25					
Individuals	132.95	46.65	107.95			
Total	2,249.00	491.90	913.25	2,249.00	491.90	913.25

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	1,554.55	3.12-3.59
Between 92 and 182 days	539.50	3.47-3.65
Between 183 and 364 days	453.75	3.40-3.65
Between 1 and 3 years	441.20	3.70-4.25
Between 3 and 5 years	306.30	4.65-4.84
Between 5 and 10 years	277.85	5.15-5.31
More than 10 years	81.00	5.45
Total	3,654.15	3.12-5.45

Figures may not add up to totals due to rounding