



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 04 September 2020

7 September 2020

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	101.20	59.20	335.45	229.45	2.30	404.30
<i>of which</i> : Primary Dealers	1.20	59.20	235.45	229.45	2.30	204.30
: Non-Primary Dealer Banks	100.00		100.00			200.00
Non-Bank Financial Institutions	101.50		45.00		1.00	2.00
<i>of which</i> : Pension Funds	1.50				1.00	2.00
: Insurance Companies	100.00					
: Others			45.00			
Non-Financial Institutions					50.00	
Individuals	27.95	2.30	59.30	1.20	8.20	33.45
Total	230.65	61.50	439.75	230.65	61.50	439.75

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	1.80	0.47-0.70
Between 92 and 182 days	1.70	0.52-0.86
Between 183 and 364 days	228.15	1.00-1.23
Between 1 and 3 years	261.85	1.35-1.75
Between 3 and 5 years	162.60	1.73-2.01
Between 5 and 10 years	-	-
More than 10 years	75.80	2.85-3.17
Total	731.90	0.47-3.17

Figures may not add up to totals due to rounding

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