



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 28 August 2020

31 August 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	1,370.55	2.20	9.40	1,701.35	54.05	27.85
<i>of which</i> : Primary Dealers	400.55	2.20	9.40	1,701.35	54.05	27.85
: Non-Primary Dealer Banks	970.00					
Non-Bank Financial Institutions	204.35		14.85			
<i>of which</i> : Pension Funds						
: Insurance Companies	154.35					
: Others	50.00		14.85			
Non-Financial Institutions	95.00	35.00		15.00		
Individuals	57.00	19.05	13.00	10.55	2.20	9.40
Total	1,726.90	56.25	37.25	1,726.90	56.25	37.25

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	148.00	0.68-0.75
Between 92 and 182 days	580.30	0.50-0.95
Between 183 and 364 days	999.20	0.85-1.25
Between 1 and 3 years	56.85	1.35-1.85
Between 3 and 5 years	33.55	1.75-2.01
Between 5 and 10 years	1.90	2.43-2.60
More than 10 years	0.60	3.17
Total	1,820.40	0.50-3.17

Figures may not add up to totals due to rounding

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