



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 25 September 2020

28 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	1,343.85	50.40	603.55	1,935.10	80.50	211.90
<i>of which</i> : Primary Dealers	801.50	50.40	603.55	1,932.75	30.50	86.90
: Non-Primary Dealer Banks	542.35			2.35	50.00	125.00
Non-Bank Financial Institutions	162.45		25.55			426.00
<i>of which</i> : Pension Funds						373.00
: Insurance Companies	101.20					
: Others	61.25		25.55			53.00
Non-Financial Institutions	389.00					
Individuals	39.80	30.50	11.35		0.40	2.55
Total	1,935.10	80.90	640.45	1,935.10	80.90	640.45

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	64.70	0.40-0.55
Between 92 and 182 days	60.00	0.85
Between 183 and 364 days	1,870.40	0.85-1.32
Between 1 and 3 years	165.45	1.43-1.82
Between 3 and 5 years	347.35	1.75-2.08
Between 5 and 10 years	43.00	2.10-2.50
More than 10 years	105.55	2.85-2.89
Total	2,656.45	0.40-2.89

Figures may not add up to totals due to rounding

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