



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 10 March 2023

13 March 2023

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	16.95	2.10	13.35	4,760.30	1.50	81.25
<i>of which</i> : Primary Dealers	12.45	2.10	13.35	4,755.80	1.50	81.25
: Non-Primary Dealer Banks	4.50			4.50		
Non-Bank Financial Institutions	4,262.10		50.10	10.00		5.00
<i>of which</i> : Pension Funds	456.60					
: Insurance Companies	3,300.00		50.00			
: Others	505.50		0.10	10.00		5.00
Non-Financial Institutions	352.50				0.60	1.60
Individuals	141.20	1.50	31.15	2.45	1.50	6.75
Total	4,772.75	3.60	94.60	4,772.75	3.60	94.60

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	4,660.40	3.40-4.45
Between 92 and 182 days	58.55	4.00-4.33
Between 183 and 364 days	64.80	4.18-4.50
Between 1 and 3 years	4.70	4.52-4.72
Between 3 and 5 years	81.15	4.65-4.75
Between 5 and 10 years	0.35	5.32-6.00
More than 10 years	1.00	6.05
Total	4,870.95	3.40-6.05

Figures may not add up to totals due to rounding

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