



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 13 January 2023

16 January 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	0.55	1.10	34.30	103.80	12.60	1,055.15
<i>of which</i> : Primary Dealers	0.55	1.10	34.30	103.80	12.60	1,055.15
: Non-Primary Dealer Banks						
Non-Bank Financial Institutions	52.45	6.40	1,022.00			9.50
<i>of which</i> : Pension Funds	6.35	6.40	899.00			9.50
: Insurance Companies	40.90		110.00			
: Others	5.20		13.00			
Non-Financial Institutions	41.00		5.30			
Individuals	10.35	6.20	9.55	0.55	1.10	6.50
Total	104.35	13.70	1,071.15	104.35	13.70	1,071.15

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	47.30	2.81-3.00
Between 92 and 182 days	43.45	3.00-4.45
Between 183 and 364 days	28.60	3.25-4.65
Between 1 and 3 years	13.70	4.00-4.77
Between 3 and 5 years	1,022.45	4.71-5.03
Between 5 and 10 years	31.20	4.85-5.90
More than 10 years	2.50	6.11
Total	1,189.20	2.81-6.11

Figures may not add up to totals due to rounding

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