



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 13 October 2023

16 October 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 | 200.40 | 6.35 | 1.65 | 764.70 | 10.40 | 5.00 |
| <i>of which</i> : Primary Dealers | 100.70 | 6.35 | 1.65 | 764.70 | 10.40 | 5.00 |
| : Non-Primary Dealer Banks | 99.70 | | | | | |
| Non-Bank Financial Institutions | 280.80 | 2.20 | | 1.00 | | |
| <i>of which</i> : Pension Funds | 48.00 | | | 1.00 | | |
| : Insurance Companies | 26.00 | | | | | |
| : Others | 206.80 | 2.20 | | | | |
| Non-Financial Institutions | 365.90 | | | 99.70 | | |
| Individuals | 18.30 | 8.20 | 5.00 | | 6.35 | 1.65 |
| Total | 865.40 | 16.75 | 6.65 | 865.40 | 16.75 | 6.65 |

| Residual maturity | Amount Traded (Rs mn) | Range of Yields (per cent) |
|--------------------------|--------------------------|-------------------------------|
| Up to 91 days | 535.40 | 3.10-4.35 |
| Between 92 and 182 days | 200.00 | 3.35 |
| Between 183 and 364 days | 131.15 | 3.45-3.65 |
| Between 1 and 3 years | 15.70 | 3.45-3.87 |
| Between 3 and 5 years | 5.00 | 3.90 |
| Between 5 and 10 years | 1.55 | 4.30-4.53 |
| More than 10 years | - | - |
| Total | 888.80 | 3.10-4.53 |

Figures may not add up to totals due to rounding