



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 14 July 2023

17 July 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	201.20	2.60	55.05	1,324.25	33.55	94.20
<i>of which</i> : Primary Dealers	201.20	2.60	55.05	1,124.25	33.55	94.20
: Non-Primary Dealer Banks				200.00		
Non-Bank Financial Institutions	748.00		75.00			50.00
<i>of which</i> : Pension Funds						
: Insurance Companies	400.00					
: Others	348.00		75.00			50.00
Non-Financial Institutions	316.25		10.00	1.00	1.00	0.95
Individuals	60.00	33.40	8.00	0.20	1.45	2.90
Total	1,325.45	36.00	148.05	1,325.45	36.00	148.05

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	1,021.40	3.35-4.35
Between 92 and 182 days	22.00	3.45-4.08
Between 183 and 364 days	283.35	3.35-4.59
Between 1 and 3 years	37.15	4.15-4.64
Between 3 and 5 years	0.60	4.43-4.47
Between 5 and 10 years	1.15	4.83-4.88
More than 10 years	143.85	5.11-5.52
Total	1,509.50	3.35-5.52

Figures may not add up to totals due to rounding