



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 19 May 2023

22 May 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	212.50	0.25	117.00	8,650.65	23.80	117.60
<i>of which</i> : Primary Dealers	5.50	0.25	117.00	8,650.65	23.80	117.60
: Non-Primary Dealer Banks	207.00					
Non-Bank Financial Institutions	7,508.10	16.40	100.50	5.50		100.50
<i>of which</i> : Pension Funds	513.55			5.50		
: Insurance Companies	4,909.75					100.50
: Others	2,084.80	16.40	100.50			
Non-Financial Institutions	851.50		10.00			1.50
Individuals	91.05	7.40	7.10	7.00	0.25	15.00
Total	8,663.15	24.05	234.60	8,663.15	24.05	234.60

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	8,179.20	4.35-4.66
Between 92 and 182 days	251.15	4.62-4.67
Between 183 and 364 days	248.45	4.63-4.85
Between 1 and 3 years	24.50	4.62-4.90
Between 3 and 5 years	0.40	4.82
Between 5 and 10 years	17.10	5.13-5.14
More than 10 years	201.00	5.30-5.50
Total	8,921.80	4.35-5.50

Figures may not add up to totals due to rounding

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