



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 20 October 2023

23 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	25.00	298.20	222.40	325.10	1,525.00	201.20
<i>of which</i> : Primary Dealers	25.00	298.20	222.40	325.10	1,525.00	201.20
: Non-Primary Dealer Banks						
Non-Bank Financial Institutions	179.75	1,135.00		25.00	4.00	13.00
<i>of which</i> : Pension Funds		800.00			4.00	13.00
: Insurance Companies	38.10	335.00				
: Others	141.65			25.00		
Non-Financial Institutions	120.00	100.00				
Individuals	25.35		1.20		4.20	9.40
Total	350.10	1,533.20	223.60	350.10	1,533.20	223.60

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	210.10	3.15-4.35
Between 92 and 182 days	219.00	3.24-3.37
Between 183 and 364 days	28.00	3.55-3.65
Between 1 and 3 years	1,391.20	3.65-4.00
Between 3 and 5 years	243.20	3.84-4.10
Between 5 and 10 years	5.50	4.30-15.20
More than 10 years	9.90	4.75-4.88
Total	2,106.90	3.15-15.20

Figures may not add up to totals due to rounding