



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 22 September 2023

25 September 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			1.50	820.55	1,048.10	5.10
<i>of which</i> : Primary Dealers			1.50	820.55	1,048.10	5.10
: Non-Primary Dealer Banks						
Non-Bank Financial Institutions	640.30	1,035.00	5.10			
<i>of which</i> : Pension Funds	509.20	1,000.00	5.00			
: Insurance Companies	92.00	35.00				
: Others	39.10		0.10			
Non-Financial Institutions	164.20					
Individuals	16.05	13.10				1.50
Total	820.55	1,048.10	6.60	820.55	1,048.10	6.60

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	499.40	3.10-4.35
Between 92 and 182 days	104.95	3.28-3.34
Between 183 and 364 days	216.20	3.33-3.48
Between 1 and 3 years	1,054.10	3.45-3.78
Between 3 and 5 years	0.10	3.70
Between 5 and 10 years	0.50	4.15
More than 10 years	-	-
Total	1,875.25	3.10-4.35

Figures may not add up to totals due to rounding