



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 26 January 2023

30 January 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	1.90	10.00	863.35	103.15	5.90	2,436.50
<i>of which</i> : Primary Dealers	0.80	10.00	861.35	102.05	5.90	2,434.50
: Non-Primary Dealer Banks	1.10		2.00	1.10		2.00
Non-Bank Financial Institutions	1.50		1,539.50			
<i>of which</i> : Pension Funds			1,280.80			
: Insurance Companies			205.00			
: Others	1.50		53.70			
Non-Financial Institutions	38.00		21.00		2.00	1.00
Individuals	62.55	5.90	17.30	0.80	8.00	3.65
Total	103.95	15.90	2,441.15	103.95	15.90	2,441.15

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	4.80	4.20-4.25
Between 92 and 182 days	40.70	4.35-4.55
Between 183 and 364 days	73.45	3.20-4.60
Between 1 and 3 years	10.90	4.28-4.65
Between 3 and 5 years	16.30	4.90-5.00
Between 5 and 10 years	-	-
More than 10 years	2,414.85	5.75-6.05
Total	2,561.00	3.20-6.05

Figures may not add up to totals due to rounding