



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 27 October 2023

30 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	976.85	676.00	5.40	1,738.40	638.00	
<i>of which</i> : Primary Dealers	225.85	90.30	5.40	1,737.40	638.00	
: Non-Primary Dealer Banks	751.00	585.70		1.00		
Non-Bank Financial Institutions	46.70			24.40	77.00	1.20
<i>of which</i> : Pension Funds				9.00	3.50	
: Insurance Companies				5.00	72.00	
: Others	46.70			10.40	1.50	1.20
Non-Financial Institutions	737.85	1.00		0.75	1.30	1.45
Individuals	2.85	51.30		0.70	12.00	2.75
Total	1,764.25	728.30	5.40	1,764.25	728.30	5.40

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	1,401.75	3.10-3.35
Between 92 and 182 days	414.00	2.98-3.51
Between 183 and 364 days	488.85	3.40-3.57
Between 1 and 3 years	189.10	3.54-4.00
Between 3 and 5 years	1.00	4.19
Between 5 and 10 years	2.05	4.40-4.58
More than 10 years	1.20	4.82
Total	2,497.95	2.98-4.82

Figures may not add up to totals due to rounding