



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 28 July 2023

31 July 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	0.20	2.90	87.90	103.25	40.20	150.00
<i>of which</i> : Primary Dealers	0.20	2.90	12.90	103.25	40.20	75.00
: Non-Primary Dealer Banks			75.00			75.00
Non-Bank Financial Institutions	74.00	30.00	75.00			
<i>of which</i> : Pension Funds						
: Insurance Companies	28.00	30.00	75.00			
: Others	46.00					
Non-Financial Institutions	10.50					1.90
Individuals	18.75	10.20		0.20	2.90	11.00
Total	103.45	43.10	162.90	103.45	43.10	162.90

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	99.25	3.30-4.35
Between 92 and 182 days	-	-
Between 183 and 364 days	4.20	3.32-3.45
Between 1 and 3 years	43.10	3.54-4.24
Between 3 and 5 years	7.00	4.12-4.20
Between 5 and 10 years	2.45	4.24-4.49
More than 10 years	153.45	4.70-4.80
Total	309.45	3.30-4.80

Figures may not add up to totals due to rounding