



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 29 September 2023

2 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	230.45	1.50	0.40	887.50	29.20	21.90
<i>of which</i> : Primary Dealers	230.45	1.50	0.40	657.50	29.20	21.90
: Non-Primary Dealer Banks				230.00		
Non-Bank Financial Institutions	591.60	20.70	20.70			
<i>of which</i> : Pension Funds	70.50	20.70	20.70			
: Insurance Companies	407.00					
: Others	114.10					
Non-Financial Institutions	23.80					
Individuals	42.10	7.00	1.20	0.45		0.40
Total	887.95	29.20	22.30	887.95	29.20	22.30

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	447.50	3.15-4.35
Between 92 and 182 days	110.45	3.20-3.35
Between 183 and 364 days	330.00	3.48
Between 1 and 3 years	29.20	3.45-3.73
Between 3 and 5 years	21.70	3.80
Between 5 and 10 years	0.20	4.20
More than 10 years	0.40	4.63-4.67
Total	939.45	3.15-4.67

Figures may not add up to totals due to rounding