



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 8 September 2023

11 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	1,345.10	0.80	4.10	2,152.00	377.50	300.50
<i>of which</i> : Primary Dealers	745.10	0.80	4.10	2,152.00	377.50	300.50
: Non-Primary Dealer Banks	600.00					
Non-Bank Financial Institutions	88.20	368.50	300.00			
<i>of which</i> : Pension Funds	11.50	368.50	226.00			
: Insurance Companies	41.00		45.00			
: Others	35.70		29.00			
Non-Financial Institutions	717.60			20.00		
Individuals	21.10	9.00	0.50		0.80	4.10
Total	2,172.00	378.30	304.60	2,172.00	378.30	304.60

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	1,302.65	2.99-4.35
Between 92 and 182 days	861.70	3.10-3.33
Between 183 and 364 days	7.65	3.20-3.25
Between 1 and 3 years	378.30	3.30-3.55
Between 3 and 5 years	302.30	3.76-4.15
Between 5 and 10 years	1.30	4.18-4.23
More than 10 years	1.00	4.63
Total	2,854.90	2.99-4.63

Figures may not add up to totals due to rounding