



## PUBLIC NOTICE

### SECONDARY MARKET TRANSACTIONS: Week Ended 12 January 2024

15 January 2024

| Transactions carried out with Counterparties | BUY      |         |         | SELL     |         |         |
|--|----------|---------|---------|----------|---------|---------|
|  | BILLS    | NOTES   | BONDS   | BILLS    | NOTES   | BONDS   |
|  | (Rs mn)  | (Rs mn) | (Rs mn) | (Rs mn)  | (Rs mn) | (Rs mn) |
| <b>Banks</b>                                 | 1,088.70 |         | 212.40  | 1,732.90 | 5.30    | 209.65  |
| of which : Primary Dealers                   |          |         | 212.40  | 1,732.90 | 5.30    | 209.65  |
| : Non-Primary Dealer Banks                   | 1,088.70 |         |         |          |         |         |
| <b>Non-Bank Financial Institutions</b>       | 122.00   |         |         |          |         |         |
| of which : Pension Funds                     | 13.00    |         |         |          |         |         |
| : Insurance Companies                        | 76.00    |         |         |          |         |         |
| : Others                                     | 33.00    |         |         |          |         |         |
| <b>Non-Financial Institutions</b>            | 496.05   | 3.00    |         |          |         |         |
| <b>Individuals</b>                           | 26.15    | 2.30    | 9.65    |          |         | 12.40   |
| <b>Total</b>                                 | 1,732.90 | 5.30    | 222.05  | 1,732.90 | 5.30    | 222.05  |

| Residual maturity        | Amount Traded | Range of Yields |
|--------------------------|---------------|-----------------|
|                          | (Rs mn)       | (per cent)      |
| Up to 91 days            | 126.45        | 3.15-4.35       |
| Between 92 and 182 days  | 398.70        | 3.28-3.51       |
| Between 183 and 364 days | 1,219.35      | 3.43-3.81       |
| Between 1 and 3 years    | 6.10          | 3.68-4.62       |
| Between 3 and 5 years    | 1.20          | 4.23-4.55       |
| Between 5 and 10 years   | 201.00        | 4.62-4.65       |
| More than 10 years       | 7.45          | 5.60            |
| <b>Total</b>             | 1,960.25      | 3.15-5.60       |

Figures may not add up to totals due to rounding