



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 15 December 2023

18 December 2023

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)
Banks	1,748.05	1,026.30	475.80	2,411.75	1,114.00	536.30
<i>of which</i> : Primary Dealers	606.05	976.30	475.80	2,411.25	1,114.00	536.30
: Non-Primary Dealer Banks	1,142.00	50.00		0.50		
Non-Bank Financial Institutions	420.05	74.20				
<i>of which</i> : Pension Funds	41.40	24.20				
: Insurance Companies	285.00	50.00				
: Others	93.65					
Non-Financial Institutions	208.00		0.70	0.15		
Individuals	37.35	13.50	65.60	1.55		5.80
Total	2,413.45	1,114.00	542.10	2,413.45	1,114.00	542.10

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,131.60	3.61-4.35
Between 92 and 182 days	977.05	3.83-3.97
Between 183 and 364 days	305.10	3.91-4.18
Between 1 and 3 years	1,114.00	4.04-4.60
Between 3 and 5 years	171.20	4.30-4.75
Between 5 and 10 years	370.10	4.65-4.93
More than 10 years	0.50	5.16
Total	4,069.55	3.61-5.16

Figures may not add up to totals due to rounding