



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 16 February 2024

19 February 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)
Banks	959.00	1,018.00	8.55	1,441.85	1,461.20	113.35
of which : Primary Dealers	330.00	918.00	8.55	1,140.75	1,461.20	113.35
: Non-Primary Dealer Banks	629.00	100.00		301.10		
Non-Bank Financial Institutions	282.70	425.00	100.00			
of which : Pension Funds						
: Insurance Companies	150.00	125.00	100.00			
: Others	132.70	300.00				
Non-Financial Institutions	201.00	16.00	4.00	30.00		
Individuals	29.15	7.70	9.35		5.50	8.55
Total	1,471.85	1,466.70	121.90	1,471.85	1,466.70	121.90

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	870.55	3.00-4.35
Between 92 and 182 days	138.30	3.32-3.55
Between 183 and 364 days	471.85	3.35-3.70
Between 1 and 3 years	401.30	3.65-4.70
Between 3 and 5 years	1,065.00	4.60-4.65
Between 5 and 10 years	3.30	4.65-4.67
More than 10 years	110.15	5.10-5.30
Total	3,060.45	3.00-5.30

Figures may not add up to totals due to rounding