



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 19 January 2024

22 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)
Banks	321.20	0.80	2.30	431.70	1.25	8.95
of which : Primary Dealers	21.20	0.80	2.30	431.70	1.25	8.95
: Non-Primary Dealer Banks	300.00					
Non-Bank Financial Institutions	60.15			19.20		
of which : Pension Funds						
: Insurance Companies	18.15					
: Others	42.00			19.20		
Non-Financial Institutions	39.00					1.10
Individuals	32.55	1.25	8.95	2.00	0.80	1.20
Total	452.90	2.05	11.25	452.90	2.05	11.25

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	109.30	3.14-4.35
Between 92 and 182 days	24.30	3.28-3.45
Between 183 and 364 days	320.80	3.43-3.70
Between 1 and 3 years	2.85	3.88-4.60
Between 3 and 5 years	-	-
Between 5 and 10 years	5.50	4.70
More than 10 years	3.45	5.60
Total	466.20	3.14-5.60

Figures may not add up to totals due to rounding