



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 1 December 2023

4 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	112.20	7.10	518.50	766.80	171.60	389.95
<i>of which</i> : Primary Dealers	112.20	7.10	518.50	666.80	171.60	389.95
: Non-Primary Dealer Banks				100.00		
Non-Bank Financial Institutions	148.00	158.00	254.00	10.00	6.50	410.00
<i>of which</i> : Pension Funds				10.00		
: Insurance Companies	27.00	158.00	254.00			410.00
: Others	121.00				6.50	
Non-Financial Institutions	478.70					
Individuals	40.10	13.60	28.95	2.20	0.60	1.50
Total	779.00	178.70	801.45	779.00	178.70	801.45

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	300.80	3.82-4.35
Between 92 and 182 days	464.30	3.90-4.00
Between 183 and 364 days	20.40	4.00-4.23
Between 1 and 3 years	172.20	4.09-4.40
Between 3 and 5 years	391.45	4.35-4.65
Between 5 and 10 years	275.00	4.73-4.75
More than 10 years	135.00	4.98-5.00
Total	1,759.15	3.82-5.00

Figures may not add up to totals due to rounding