



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 22 December 2023

26 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	67.00	309.55	233.20	609.60	421.20	1,150.95
<i>of which</i> : Primary Dealers	7.00	9.55	233.20	609.60	421.20	1,150.95
: Non-Primary Dealer Banks	60.00	300.00				
Non-Bank Financial Institutions	291.90		1,027.00	5.00	3.00	35.00
<i>of which</i> : Pension Funds			156.00	5.00	3.00	
: Insurance Companies	227.00		641.00			
: Others	64.90		230.00			35.00
Non-Financial Institutions	216.00	14.30	3.00			5.65
Individuals	41.70	106.90	20.95	2.00	6.55	92.55
Total	616.60	430.75	1,284.15	616.60	430.75	1,284.15

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	332.60	3.70-4.35
Between 92 and 182 days	126.95	3.80-3.96
Between 183 and 364 days	260.85	3.90-4.11
Between 1 and 3 years	424.80	4.18-4.60
Between 3 and 5 years	41.00	4.50-4.72
Between 5 and 10 years	0.25	4.93-4.94
More than 10 years	1,145.05	5.45-5.60
Total	2,331.50	3.70-5.60

Figures may not add up to totals due to rounding