



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 8 December 2023

11 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	100.20	2.45	1.55	924.00	6.45	701.15
<i>of which</i> : Primary Dealers	0.20	2.45	1.55	924.00	6.45	701.15
: Non-Primary Dealer Banks	100.00					
Non-Bank Financial Institutions	639.60		690.00			
<i>of which</i> : Pension Funds	10.00					
: Insurance Companies	499.60		690.00			
: Others	130.00					
Non-Financial Institutions	136.20				0.40	
Individuals	48.20	6.45	11.15	0.20	2.05	1.55
Total	924.20	8.90	702.70	924.20	8.90	702.70

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	283.65	3.80-4.35
Between 92 and 182 days	516.30	3.83-4.03
Between 183 and 364 days	125.95	3.82-4.18
Between 1 and 3 years	8.50	4.04-4.35
Between 3 and 5 years	201.35	4.30-4.57
Between 5 and 10 years	500.05	4.61-4.70
More than 10 years	-	-
Total	1,635.80	3.80-4.70

Figures may not add up to totals due to rounding