



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 21 June 2024

24 June 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	341.00	5.70	205.75	1,100.55	5.55	713.40
<i>of which</i> : Primary Dealers	341.00	5.70	205.75	1,100.55	5.55	713.40
: Non-Primary Dealer Banks						
Non-Bank Financial Institutions	826.90	2.40	662.00	34.00	3.00	198.85
<i>of which</i> : Pension Funds	725.70		44.60		3.00	130.00
: Insurance Companies	18.00		617.40			0.85
: Others	83.20	2.40		34.00		68.00
Non-Financial Institutions	229.75		35.00	307.00		
Individuals	43.90	3.15	16.40		2.70	6.90
Total	1,441.55	11.25	919.15	1,441.55	11.25	919.15

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	244.75	3.04-5.17
Between 92 and 182 days	424.75	3.12-3.43
Between 183 and 364 days	777.55	3.49-3.71
Between 1 and 3 years	7.95	3.63-4.47
Between 3 and 5 years	16.20	4.63-4.95
Between 5 and 10 years	75.25	4.62-5.22
More than 10 years	825.50	5.07-5.67
Total	2,371.95	3.04-5.67

Figures may not add up to totals due to rounding