



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 11 October 2024

14 October 2024

Transactions carried out with Counterparties	BUY			SELL		
	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)
Banks	2,145.90	777.05	696.70	2,545.80	823.30	706.85
<i>of which</i> : Primary Dealers	1,238.40	2.00	0.50	1,314.00	823.30	706.85
: Non-Primary Dealer Banks	907.50	775.05	696.20	1,231.80		
Non-Bank Financial Institutions	315.00					
<i>of which</i> : Pension Funds						
: Insurance Companies	40.00					
: Others	275.00					
Non-Financial Institutions	20.00					
Individuals	71.50	48.25	10.65	6.60	2.00	0.50
Total	2,552.40	825.30	707.35	2,552.40	825.30	707.35

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	371.80	2.60-3.85
Between 92 and 182 days	1,836.00	2.65-2.85
Between 183 and 364 days	344.60	2.88-3.05
Between 1 and 3 years	825.80	3.40-3.68
Between 3 and 5 years	149.50	3.90-3.95
Between 5 and 10 years	555.25	4.10-4.50
More than 10 years	2.10	4.41-4.56
Total	4,085.05	2.60-4.56

Figures may not add up to totals due to rounding