



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 20 September 2024

23 September 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	66.85	402.85	652.20	885.95	428.10	1,422.85
<i>of which</i> : Primary Dealers	66.85	202.85	551.20	885.95	424.10	1,421.85
: Non-Primary Dealer Banks		200.00	101.00		4.00	1.00
Non-Bank Financial Institutions	597.10	9.45	983.55	65.00	1.20	250.00
<i>of which</i> : Pension Funds	84.50				1.20	
: Insurance Companies	65.00		648.00			
: Others	447.60	9.45	335.55	65.00		250.00
Non-Financial Institutions	263.50	0.70	35.00	0.85		
Individuals	25.35	17.95	3.30	1.00	1.65	1.20
Total	952.80	430.95	1,674.05	952.80	430.95	1,674.05

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	204.20	3.02-3.19
Between 92 and 182 days	448.60	3.23-3.61
Between 183 and 364 days	451.20	3.53-3.80
Between 1 and 3 years	429.75	3.72-4.40
Between 3 and 5 years	254.00	4.55-4.60
Between 5 and 10 years	518.95	4.69-5.04
More than 10 years	751.10	4.95-5.43
Total	3,057.80	3.02-5.43

Figures may not add up to totals due to rounding