



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 23 August 2024

26 August 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	236.70	203.70	30.20	534.00	458.55	76.50
of which : Primary Dealers	0.05	3.70	30.20	534.00	458.55	76.50
: Non-Primary Dealer Banks	236.65	200.00				
Non-Bank Financial Institutions	96.20	250.00			3.70	20.00
of which : Pension Funds	48.00	250.00			3.70	
: Insurance Companies	18.00					
: Others	30.20					20.00
Non-Financial Institutions	146.00		60.00			
Individuals	55.15	8.55	16.30	0.05		10.00
Total	534.05	462.25	106.50	534.05	462.25	106.50

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	124.20	3.40-4.35
Between 92 and 182 days	62.65	3.43-3.55
Between 183 and 364 days	355.40	3.55-3.76
Between 1 and 3 years	458.55	4.00-4.42
Between 3 and 5 years	78.25	4.45-4.57
Between 5 and 10 years	1.25	4.71-4.76
More than 10 years	22.50	5.10-5.43
Total	1,102.80	3.40-5.43

Figures may not add up to totals due to rounding