



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 26 July 2024

29 July 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	1.60	151.85	1,413.25	177.65	171.65	2,254.55
<i>of which</i> : Primary Dealers	1.60	1.85	1,413.25	177.65	171.65	2,254.55
: Non-Primary Dealer Banks		150.00				
Non-Bank Financial Institutions	52.10	-	1,280.00	-	1.50	447.00
<i>of which</i> : Pension Funds			782.00		1.50	332.00
: Insurance Companies	18.00		498.00			85.00
: Others	34.10					30.00
Non-Financial Institutions	87.35			1.60		
Individuals	38.20	21.65	13.00		0.35	4.70
Total	179.25	173.50	2,706.25	179.25	173.50	2,706.25

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	95.10	2.98-4.35
Between 92 and 182 days	61.50	3.11-3.32
Between 183 and 364 days	24.30	3.46-3.60
Between 1 and 3 years	171.85	3.88-4.47
Between 3 and 5 years	30.00	4.78
Between 5 and 10 years	1,387.50	4.70-4.83
More than 10 years	1,288.75	4.95-5.60
Total	3,059.00	2.98-5.60

Figures may not add up to totals due to rounding