



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 27 September 2024

30 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 | 1,872.80 | 1,143.45 | 3,952.85 | 2,393.50 | 1,221.55 | 3,966.15 |
| of which : Primary Dealers | 69.30 | 615.15 | 2,009.65 | 2,393.50 | 1,221.55 | 3,966.15 |
| : Non-Primary Dealer Banks | 1,803.50 | 528.30 | 1,943.20 | | | |
| Non-Bank Financial Institutions | 473.00 | 25.00 | | | | |
| of which : Pension Funds | 125.00 | | | | | |
| : Insurance Companies | 264.00 | | | | | |
| : Others | 84.00 | 25.00 | | | | |
| Non-Financial Institutions | 27.00 | 16.20 | 3.00 | 3.00 | | |
| Individuals | 30.00 | 38.95 | 10.50 | 6.30 | 2.05 | 0.20 |
| Total | 2,402.80 | 1,223.60 | 3,966.35 | 2,402.80 | 1,223.60 | 3,966.35 |

| Residual maturity | Amount Traded | Range of Yields |
|--------------------------|---------------|-----------------|
| | (Rs mn) | (per cent) |
| Up to 91 days | 77.65 | 2.70-3.85 |
| Between 92 and 182 days | 853.70 | 2.72-3.50 |
| Between 183 and 364 days | 1,779.95 | 3.15-3.67 |
| Between 1 and 3 years | 1,512.10 | 2.65-4.35 |
| Between 3 and 5 years | 455.80 | 4.00-4.15 |
| Between 5 and 10 years | 1,597.10 | 4.25-4.85 |
| More than 10 years | 1,316.45 | 4.45-5.05 |
| Total | 7,592.75 | 2.65-5.05 |

Figures may not add up to totals due to rounding