



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 4 October 2024

7 October 2024

Transactions carried out with Counterparties	BUY			SELL		
	BILLS	NOTES	BONDS	BILLS	NOTES	BONDS
	(Rs mn)	(Rs mn)	(Rs mn)	(Rs mn)	(Rs mn)	(Rs mn)
Banks	2,320.20	3.20	5.15	2,766.15	28.55	296.60
of which : Primary Dealers	2,220.20	3.20	5.15	2,766.15	28.55	296.60
: Non-Primary Dealer Banks	100.00					
Non-Bank Financial Institutions	120.00	5.00	291.10			5.05
of which : Pension Funds	78.00					0.55
: Insurance Companies	12.00		275.00			
: Others	30.00	5.00	16.10			4.50
Non-Financial Institutions	241.00					
Individuals	84.95	23.55	5.50		3.20	0.10
Total	2,766.15	31.75	301.75	2,766.15	31.75	301.75

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	81.10	3.85
Between 92 and 182 days	1,963.10	2.68-3.14
Between 183 and 364 days	725.15	3.00-3.17
Between 1 and 3 years	33.05	3.45-3.75
Between 3 and 5 years	178.00	4.00-4.10
Between 5 and 10 years	103.15	4.21-4.60
More than 10 years	16.10	4.85-4.87
Total	3,099.65	2.68-4.87

Figures may not add up to totals due to rounding