



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 02 August 2024

5 August 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	1,022.30	13.50	0.10	1,440.95	17.85	90.20
of which : Primary Dealers	1,022.30	13.50	0.10	1,440.95	17.85	90.20
: Non-Primary Dealer Banks						
Non-Bank Financial Institutions	113.70		1.00			
of which : Pension Funds						
: Insurance Companies	73.85					
: Others	39.85		1.00			
Non-Financial Institutions	281.00		14.10	2.20		
Individuals	27.15	13.20	75.10	1.00	8.85	0.10
Total	1,444.15	26.70	90.30	1,444.15	26.70	90.30

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	632.60	3.02-4.35
Between 92 and 182 days	60.20	3.20-3.50
Between 183 and 364 days	764.85	3.50-3.57
Between 1 and 3 years	13.20	4.00-4.25
Between 3 and 5 years	11.75	4.45
Between 5 and 10 years	11.00	4.71-5.06
More than 10 years	67.55	5.15-5.39
Total	1,561.15	3.02-5.39

Figures may not add up to totals due to rounding