



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 06 September 2024

09 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	2,087.15	375.55	880.70	2,552.25	430.60	945.35
of which : Primary Dealers	985.20	9.05	880.70	2,552.25	430.60	945.35
: Non-Primary Dealer Banks	1,101.95	366.50				
Non-Bank Financial Institutions	216.70		54.00			
of which : Pension Funds	32.20		4.00			
: Insurance Companies	117.00		50.00			
: Others	67.50					
Non-Financial Institutions	205.00		5.00	0.50		
Individuals	44.40	59.75	7.90	0.50	4.70	2.25
Total	2,553.25	435.30	947.60	2,553.25	435.30	947.60

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	105.20	3.13-4.35
Between 92 and 182 days	401.60	3.27-3.70
Between 183 and 364 days	2,046.45	3.55-3.75
Between 1 and 3 years	435.30	3.79-4.35
Between 3 and 5 years	40.60	4.40-4.80
Between 5 and 10 years	555.90	4.68-5.06
More than 10 years	351.10	5.12-5.75
Total	3,936.15	3.13-5.75

Figures may not add up to totals due to rounding