



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 10 December 2021

13 December 2021

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	283.50	415.65	327.25	310.50	382.80	196.55
<i>of which</i> : Primary Dealers	33.50	335.65	307.25	310.50	382.80	196.55
: Non-Primary Dealer Banks	250.00	80.00	20.00			
Non-Bank Financial Institutions	45.00			7.25		296.50
<i>of which</i> : Pension Funds	20.00			7.25		64.50
: Insurance Companies						
: Others	25.00					232.00
Non-Financial Institutions			23.20	0.80	12.20	
Individuals	15.50	2.80	148.40	25.45	23.45	5.80
Total	344.00	418.45	498.85	344.00	418.45	498.85

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	272.55	0.40-0.65
Between 92 and 182 days	21.55	0.54-0.69
Between 183 and 364 days	76.60	0.67-0.95
Between 1 and 3 years	395.95	1.12-2.25
Between 3 and 5 years	227.90	2.38-2.98
Between 5 and 10 years	230.40	3.25-4.15
More than 10 years	36.35	4.20-4.50
Total	1,261.30	0.40-4.50

Figures may not add up to totals due to rounding