



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 11 February 2022

14 February 2022

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	1,202.90	553.70	206.00	1,417.00	564.80	884.15
<i>of which</i> : Primary Dealers	156.90	553.70	156.00	1,417.00	414.80	734.15
: Non-Primary Dealer Banks	1,046.00		50.00		150.00	150.00
Non-Bank Financial Institutions	63.00		636.00			
<i>of which</i> : Pension Funds	23.00		300.00			
: Insurance Companies	40.00		202.00			
: Others			134.00			
Non-Financial Institutions	155.00	1.50		4.00	1.55	
Individuals	3.00	13.30	48.15	2.90	2.15	6.00
Total	1,423.90	568.50	890.15	1,423.90	568.50	890.15

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	858.80	0.35-0.56
Between 92 and 182 days	207.60	0.50-0.76
Between 183 and 364 days	360.75	0.64-0.78
Between 1 and 3 years	570.35	1.20-2.18
Between 3 and 5 years	541.35	2.44-3.05
Between 5 and 10 years	-	-
More than 10 years	343.70	4.10-4.60
Total	2,882.55	0.35-4.60

Figures may not add up to totals due to rounding

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