



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 13 May 2022

16 May 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	675.55	1.95	64.35	1,069.20	112.05	18.60
<i>of which</i> : Primary Dealers	7.05	1.95	64.35	1,069.20	112.05	18.60
: Non-Primary Dealer Banks	668.50					
Non-Bank Financial Institutions	279.50		3.00			45.55
<i>of which</i> : Pension Funds	54.50		0.15			1.25
: Insurance Companies	200.00		2.85			
: Others	25.00					44.30
Non-Financial Institutions	120.00		0.65			
Individuals	1.20	112.05	11.95	7.05	1.95	15.80
Total	1,076.25	114.00	79.95	1,076.25	114.00	79.95

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	795.35	0.55-0.82
Between 92 and 182 days	209.70	0.73-0.88
Between 183 and 364 days	71.70	0.90-0.97
Between 1 and 3 years	115.40	1.15-2.48
Between 3 and 5 years	12.05	2.75-3.07
Between 5 and 10 years	12.40	3.39-4.35
More than 10 years	53.60	4.24-4.85
Total	1,270.20	0.55-4.85

Figures may not add up to totals due to rounding

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