



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 16 December 2022

19 December 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	2,021.65	1.55	611.60	3,141.40	10.40	1,443.05
<i>of which</i> : Primary Dealers	2,021.65	1.55	611.60	3,141.40	10.40	1,443.05
: Non-Primary Dealer Banks						
Non-Bank Financial Institutions	696.50		844.45			12.95
<i>of which</i> : Pension Funds	72.00		306.50			
: Insurance Companies	614.50		330.80			12.95
: Others	10.00		207.15			
Non-Financial Institutions	416.00			1.70		
Individuals	15.50	10.40	4.60	6.55	1.55	4.65
Total	3,149.65	11.95	1,460.65	3,149.65	11.95	1,460.65

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	949.60	2.43-3.30
Between 92 and 182 days	87.85	3.35-3.55
Between 183 and 364 days	2,114.80	2.90-3.75
Between 1 and 3 years	12.20	3.60-4.13
Between 3 and 5 years	-	-
Between 5 and 10 years	1,448.50	5.25-5.91
More than 10 years	9.30	6.17-6.50
Total	4,622.25	2.43-6.50

Figures may not add up to totals due to rounding

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