



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 17 December 2021

20 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	653.20	171.95	0.05	4,059.80	4,335.00	795.55
<i>of which</i> : Primary Dealers	100.00	21.95	0.05	3,959.80	4,335.00	795.55
: Non-Primary Dealer Banks	553.20	150.00		100.00		
Non-Bank Financial Institutions	3,340.10	4,125.70	760.35			
<i>of which</i> : Pension Funds	3,209.60	4,116.45	172.15			
: Insurance Companies	130.50	9.25	588.20			
: Others						
Non-Financial Institutions	1.40		8.00			
Individuals	65.10	59.30	27.20		21.95	0.05
Total	4,059.80	4,356.95	795.60	4,059.80	4,356.95	795.60

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,741.65	0.32-0.56
Between 92 and 182 days	1,408.85	0.48-0.64
Between 183 and 364 days	915.75	0.57-0.77
Between 1 and 3 years	4,527.60	0.80-2.25
Between 3 and 5 years	23.25	2.18-2.80
Between 5 and 10 years	302.25	2.95-4.12
More than 10 years	293.00	4.25-4.60
Total	9,212.35	0.32-4.60

Figures may not add up to totals due to rounding