



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 17 June 2022

20 June 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	1,206.80		1.70	2,024.10	325.60	1,126.40
<i>of which</i> : Primary Dealers	64.00		1.70	2,024.10	325.60	1,126.40
: Non-Primary Dealer Banks	1,142.80					
Non-Bank Financial Institutions	720.30	289.10	1,102.30	50.00		
<i>of which</i> : Pension Funds	625.05	282.70	1,094.00			
: Insurance Companies				50.00		
: Others	95.25	6.40	8.30			
Non-Financial Institutions	160.70		5.00			
Individuals	0.30	36.50	19.10	14.00		1.70
Total	2,088.10	325.60	1,128.10	2,088.10	325.60	1,128.10

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,246.80	0.65-1.00
Between 92 and 182 days	741.60	0.75-1.04
Between 183 and 364 days	102.65	1.17-1.30
Between 1 and 3 years	329.90	1.65-2.76
Between 3 and 5 years	1,098.95	2.85-3.22
Between 5 and 10 years	5.00	3.25
More than 10 years	16.90	4.22-4.65
Total	3,541.80	0.65-4.65

Figures may not add up to totals due to rounding

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