



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 18 March 2022

21 March 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	1,026.05	5.15	206.80	2,857.70	280.20	342.65
<i>of which</i> : Primary Dealers	271.85	5.15	206.80	2,653.20	280.20	142.65
: Non-Primary Dealer Banks	754.20			204.50		200.00
Non-Bank Financial Institutions	1,754.50	249.00	103.50	70.00		0.60
<i>of which</i> : Pension Funds	1,700.00	249.00	103.50			
: Insurance Companies						
: Others	54.50			70.00		0.60
Non-Financial Institutions	148.35					
Individuals	0.65	31.20	38.60	1.85	5.15	5.65
Total	2,929.55	285.35	348.90	2,929.55	285.35	348.90

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,950.00	0.55-0.70
Between 92 and 182 days	472.85	0.64-0.79
Between 183 and 364 days	511.75	0.78-0.90
Between 1 and 3 years	284.50	1.17-2.16
Between 3 and 5 years	109.70	2.40-3.00
Between 5 and 10 years	201.75	3.20-4.25
More than 10 years	33.25	3.70-4.45
Total	3,563.80	0.55-4.45

Figures may not add up to totals due to rounding

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