



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 20 May 2022

23 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	217.70	5.05	1,274.30	4,851.75	24.70	1,689.65
<i>of which</i> : Primary Dealers	17.60	0.05	1,274.30	4,851.65	19.70	1,689.65
: Non-Primary Dealer Banks	200.10	5.00		0.10	5.00	
Non-Bank Financial Institutions	4,623.55		406.50	16.00		
<i>of which</i> : Pension Funds	3,699.40		1.00	16.00		
: Insurance Companies	909.00		327.50			
: Others	15.15		78.00			
Non-Financial Institutions	25.00		1.00			2.80
Individuals	3.10	19.70	24.15	1.60	0.05	13.50
Total	4,869.35	24.75	1,705.95	4,869.35	24.75	1,705.95

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	2,749.75	0.60-0.81
Between 92 and 182 days	1,344.05	0.75-0.90
Between 183 and 364 days	775.60	0.89-0.98
Between 1 and 3 years	27.75	1.18-2.28
Between 3 and 5 years	1,012.20	2.75-3.07
Between 5 and 10 years	9.95	4.35-4.80
More than 10 years	680.75	4.24-4.88
Total	6,600.05	0.60-4.88

Figures may not add up to totals due to rounding