



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 23 December 2022

26 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	2,919.90	53.75	4.50	3,393.40	61.40	55.40
<i>of which</i> : Primary Dealers	1,871.90	3.75	4.50	3,393.40	61.40	55.40
: Non-Primary Dealer Banks	1,048.00	50.00				
Non-Bank Financial Institutions	326.30	6.90	47.00			
<i>of which</i> : Pension Funds	142.70					
: Insurance Companies	128.60		35.00			
: Others	55.00	6.90	12.00			
Non-Financial Institutions	173.80			1.55	1.55	2.00
Individuals	15.70	4.50	8.40	40.75	2.20	2.50
Total	3,435.70	65.15	59.90	3,435.70	65.15	59.90

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,408.10	2.87-4.27
Between 92 and 182 days	120.25	3.32-4.50
Between 183 and 364 days	1,910.95	3.55-3.71
Between 1 and 3 years	67.05	3.75-5.05
Between 3 and 5 years	3.40	4.00-4.12
Between 5 and 10 years	50.75	5.10-5.80
More than 10 years	0.25	6.40-6.50
Total	3,560.75	2.87-6.50

Figures may not add up to totals due to rounding

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