



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 23 September 2022

26 September 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	514.00		1,834.00	980.00	622.70	1,802.50
<i>of which</i> : Primary Dealers	14.00		1,834.00	980.00	622.70	1,600.00
: Non-Primary Dealer Banks	500.00					202.50
Non-Bank Financial Institutions	259.00	620.00				13.00
<i>of which</i> : Pension Funds		620.00				2.80
: Insurance Companies	259.00					
: Others						10.20
Non-Financial Institutions	90.70			14.00		
Individuals	130.30	2.70				18.50
Total	994.00	622.70	1,834.00	994.00	622.70	1,834.00

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	730.00	0.70-0.94
Between 92 and 182 days	230.80	0.94-1.05
Between 183 and 364 days	33.45	1.14-1.27
Between 1 and 3 years	639.50	1.46-2.85
Between 3 and 5 years	1,803.70	3.20-3.55
Between 5 and 10 years	12.80	3.71-3.90
More than 10 years	0.45	4.95-5.08
Total	3,450.70	0.70-5.08

Figures may not add up to totals due to rounding

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