



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 24 June 2022

27 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	3,936.30		1,651.95	4,791.50	14.05	808.45
<i>of which</i> : Primary Dealers	1,046.30		939.15	4,791.50	14.05	96.65
: Non-Primary Dealer Banks	2,890.00		712.80			711.80
Non-Bank Financial Institutions	769.60	2.00	4.50			833.75
<i>of which</i> : Pension Funds						
: Insurance Companies	247.00					
: Others	522.60	2.00	4.50			833.75
Non-Financial Institutions	52.50		35.00			2.95
Individuals	33.10	12.05	23.05			69.35
Total	4,791.50	14.05	1,714.50	4,791.50	14.05	1,714.50

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	3,756.30	0.75-0.93
Between 92 and 182 days	667.70	0.93-1.02
Between 183 and 364 days	368.30	1.15-1.30
Between 1 and 3 years	14.45	1.80-2.60
Between 3 and 5 years	1,608.85	2.97-3.35
Between 5 and 10 years	24.65	4.15-4.70
More than 10 years	79.80	4.15-5.15
Total	6,520.05	0.75-5.15

Figures may not add up to totals due to rounding