



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 25 February 2022

28 February 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	251.85	401.35	204.90	6,511.75	941.05	293.15
<i>of which</i> : Primary Dealers	1.85	401.35	204.90	6,511.75	941.05	293.15
: Non-Primary Dealer Banks	250.00					
Non-Bank Financial Institutions	5,690.95	500.00	70.00			
<i>of which</i> : Pension Funds	5,684.90	500.00				
: Insurance Companies	4.00		70.00			
: Others	2.05					
Non-Financial Institutions	570.00			0.20		
Individuals	0.80	41.05	23.15	1.65	1.35	4.90
Total	6,513.60	942.40	298.05	6,513.60	942.40	298.05

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	3,425.15	0.37-0.55
Between 92 and 182 days	2,090.50	0.55-0.70
Between 183 and 364 days	998.35	0.65-0.77
Between 1 and 3 years	946.90	0.90-2.25
Between 3 and 5 years	218.60	2.44-2.75
Between 5 and 10 years	0.40	4.05
More than 10 years	74.15	4.10-4.42
Total	7,754.05	0.37-4.42

Figures may not add up to totals due to rounding