



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 27 May 2022

30 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	184.70	1.80	1,008.00	640.40	1,028.90	1,029.90
<i>of which</i> : Primary Dealers	184.70	1.80	1,008.00	640.40	1,028.90	1,029.90
: Non-Primary Dealer Banks						
Non-Bank Financial Institutions	515.95	1,010.05	1.20			1.50
<i>of which</i> : Pension Funds	305.45	1,000.05	1.20			1.50
: Insurance Companies	150.00					
: Others	60.50	10.00				
Non-Financial Institutions	115.00		3.90	180.00		
Individuals	9.45	18.85	24.80	4.70	1.80	6.50
Total	825.10	1,030.70	1,037.90	825.10	1,030.70	1,037.90

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	416.30	0.58-0.70
Between 92 and 182 days	252.20	0.75-0.88
Between 183 and 364 days	156.80	0.90-1.05
Between 1 and 3 years	1,034.30	1.11-2.56
Between 3 and 5 years	1,018.40	2.74-3.09
Between 5 and 10 years	6.70	4.05-4.70
More than 10 years	9.00	4.65-4.99
Total	2,893.70	0.58-4.99

Figures may not add up to totals due to rounding

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