



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 28 January 2022

31 January 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	827.75	0.20	21.10	2,066.35	908.70	248.90
<i>of which</i> : Primary Dealers	119.15	0.20	21.10	2,065.25	908.70	248.90
: Non-Primary Dealer Banks	708.60			1.10		
Non-Bank Financial Institutions	845.35	900.40	157.50			18.25
<i>of which</i> : Pension Funds	600.00	200.40	0.30			
: Insurance Companies	107.00		136.20			
: Others	138.35	700.00	21.00			18.25
Non-Financial Institutions	501.40		20.00	118.00		
Individuals	11.00	8.30	71.40	1.15	0.20	2.85
Total	2,185.50	908.90	270.00	2,185.50	908.90	270.00

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,520.30	0.35-0.60
Between 92 and 182 days	524.30	0.57-0.72
Between 183 and 364 days	142.20	0.50-0.84
Between 1 and 3 years	215.15	0.90-2.15
Between 3 and 5 years	792.70	2.12-3.05
Between 5 and 10 years	-	-
More than 10 years	169.75	4.15-4.65
Total	3,364.40	0.35-4.65

Figures may not add up to totals due to rounding

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