



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 29 July 2022

1 August 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	354.70	6.70	23.50	1,732.00	3.55	56.65
<i>of which</i> : Primary Dealers	354.70	6.70	23.50	1,382.00	3.55	56.65
: Non-Primary Dealer Banks				350.00		
Non-Bank Financial Institutions	1,382.00		55.00			16.05
<i>of which</i> : Pension Funds	1,355.00					4.00
: Insurance Companies			6.00			
: Others	27.00		49.00			12.05
Non-Financial Institutions						
Individuals		3.55	1.65	4.70	6.70	7.45
Total	1,736.70	10.25	80.15	1,736.70	10.25	80.15

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,336.25	0.80-0.95
Between 92 and 182 days	150.00	1.05-1.08
Between 183 and 364 days	307.40	1.05-1.28
Between 1 and 3 years	9.25	2.02-2.50
Between 3 and 5 years	10.95	3.05-3.50
Between 5 and 10 years	6.60	4.45-4.50
More than 10 years	6.65	4.30-5.25
Total	1,827.10	0.80-5.25

Figures may not add up to totals due to rounding