



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 2 September 2022

5 September 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	1,380.00		9.00	1,405.05	1,052.60	371.30
<i>of which</i> : Primary Dealers	565.00		8.00	1,405.05	1,052.60	371.30
: Non-Primary Dealer Banks	815.00		1.00			
Non-Bank Financial Institutions	25.05	996.30	366.85			
<i>of which</i> : Pension Funds	0.05	996.30	363.85			
: Insurance Companies						
: Others	25.00		3.00			
Non-Financial Institutions		6.00				
Individuals		50.30	1.45			6.00
Total	1,405.05	1,052.60	377.30	1,405.05	1,052.60	377.30

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,220.00	0.82-0.98
Between 92 and 182 days	25.35	0.92-1.02
Between 183 and 364 days	160.30	1.23-1.25
Between 1 and 3 years	1,052.40	1.64-2.81
Between 3 and 5 years	161.45	3.15-3.37
Between 5 and 10 years	209.35	3.90-4.62
More than 10 years	6.10	4.95-5.16
Total	2,834.95	0.82-5.16

Figures may not add up to totals due to rounding