



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 30 December 2022

4 January 2023

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	408.75	0.75	5.50	3,346.30	1,043.85	2,044.10
of which : Primary Dealers	1.80	0.75	5.50	3,346.30	1,043.85	2,044.10
: Non-Primary Dealer Banks	406.95					
Non-Bank Financial Institutions	2,532.65	1,038.65	2,026.80			
of which : Pension Funds	1,022.65	981.85	2,017.45			
: Insurance Companies	1,483.50	45.00				
: Others	26.50	11.80	9.35			
Non-Financial Institutions	93.90		6.25			
Individuals	312.80	5.20	9.05	1.80	0.75	3.50
Total	3,348.10	1,044.60	2,047.60	3,348.10	1,044.60	2,047.60

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	2,897.05	3.07-4.30
Between 92 and 182 days	68.70	4.35-4.63
Between 183 and 364 days	983.70	3.70-4.65
Between 1 and 3 years	1,053.50	4.67-5.05
Between 3 and 5 years	44.35	5.15-5.60
Between 5 and 10 years	1,392.40	5.32-5.80
More than 10 years	0.60	6.09
Total	6,440.30	3.07-6.09

Figures may not add up to totals due to rounding

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