



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 31 December 2021

4 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	760.15	1.65	250.50	2,036.90	546.60	811.25
<i>of which</i> : Primary Dealers	200.15	1.65	250.50	2,016.90	546.60	561.25
: Non-Primary Dealer Banks	560.00			20.00		250.00
Non-Bank Financial Institutions	1,226.00	533.00	554.30			
<i>of which</i> : Pension Funds	82.00					
: Insurance Companies	1,100.00	33.00	554.30			
: Others	44.00	500.00				
Non-Financial Institutions	20.00					
Individuals	30.90	13.60	6.95	0.15	1.65	0.50
Total	2,037.05	548.25	811.75	2,037.05	548.25	811.75

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,565.05	0.28-0.53
Between 92 and 182 days	474.10	0.52-0.68
Between 183 and 364 days	281.40	0.65-0.80
Between 1 and 3 years	515.25	1.15-1.90
Between 3 and 5 years	3.45	2.50-2.80
Between 5 and 10 years	464.15	3.00-3.50
More than 10 years	93.65	4.57-4.60
Total	3,397.05	0.28-4.60

Figures may not add up to totals due to rounding