



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 4 February 2022

7 February 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	786.80		751.30	864.05	87.85	797.40
<i>of which</i> : Primary Dealers	386.80		751.30	514.05	87.85	797.40
: Non-Primary Dealer Banks	400.00			350.00		
Non-Bank Financial Institutions	50.00		43.40			
<i>of which</i> : Pension Funds	50.00		13.40			
: Insurance Companies						
: Others			30.00			
Non-Financial Institutions	63.90	6.75		1.95		
Individuals	0.15	81.10	4.00	34.85		1.30
Total	900.85	87.85	798.70	900.85	87.85	798.70

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	264.05	0.45-0.61
Between 92 and 182 days	25.55	0.65-0.71
Between 183 and 364 days	611.55	0.70-0.83
Between 1 and 3 years	88.85	1.91-2.12
Between 3 and 5 years	4.00	2.46-2.80
Between 5 and 10 years	-	-
More than 10 years	793.40	4.48-4.50
Total	1,787.40	0.45-4.50

Figures may not add up to totals due to rounding

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