



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 9 December 2022

12 December 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	327.30	973.65	883.55	1,021.15	1,013.35	1,528.90
of which : Primary Dealers	27.30	973.65	766.00	1,021.15	1,013.35	1,411.35
: Non-Primary Dealer Banks	300.00		117.55			117.55
Non-Bank Financial Institutions	615.00	28.00	640.25	23.00		
of which : Pension Funds	1.85		7.00			
: Insurance Companies	148.15		465.75			
: Others	465.00	28.00	167.50	23.00		
Non-Financial Institutions	103.15	7.00				
Individuals	3.00	6.65	8.30	4.30	1.95	3.20
Total	1,048.45	1,015.30	1,532.10	1,048.45	1,015.30	1,532.10

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	925.35	1.90-3.17
Between 92 and 182 days	1.50	2.81
Between 183 and 364 days	145.25	2.95-3.20
Between 1 and 3 years	1,018.40	3.55-3.85
Between 3 and 5 years	3.40	3.75-3.90
Between 5 and 10 years	1,394.95	4.65-5.83
More than 10 years	107.00	5.45-6.00
Total	3,595.85	1.90-6.00

Figures may not add up to totals due to rounding

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