



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 9 September 2022

12 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	1,607.95	4.45	14.25	2,274.10	15.30	19.80
of which : Primary Dealers	537.95	4.45	13.75	2,274.10	15.30	19.80
: Non-Primary Dealer Banks	1,070.00		0.50			
Non-Bank Financial Institutions	79.35	15.00	19.80	131.60		2.45
of which : Pension Funds	39.65	15.00	19.80			
: Insurance Companies						
: Others	39.70			131.60		2.45
Non-Financial Institutions	717.75					
Individuals	2.00	0.30		1.35	4.45	11.80
Total	2,407.05	19.75	34.05	2,407.05	19.75	34.05

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,736.00	0.80-0.97
Between 92 and 182 days	426.75	0.90-1.03
Between 183 and 364 days	244.80	1.18-1.50
Between 1 and 3 years	20.05	1.64-2.94
Between 3 and 5 years	11.00	3.37-3.55
Between 5 and 10 years	19.80	4.61
More than 10 years	2.45	5.05-5.32
Total	2,460.85	0.80-5.32

Figures may not add up to totals due to rounding