



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 1 April 2022

4 April 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	1,542.50	1,500.00	686.70	3,566.60	1,546.35	110.45
<i>of which</i> : Primary Dealers	109.30	1,000.00	686.70	3,566.60	1,546.35	110.45
: Non-Primary Dealer Banks	1,433.20	500.00				
Non-Bank Financial Institutions	1,400.00	23.80	52.40			561.15
<i>of which</i> : Pension Funds	17.00	17.00	14.95			
: Insurance Companies	1,059.00	3.00				
: Others	324.00	3.80	37.45			561.15
Non-Financial Institutions	507.00	6.00	8.15	0.10		3.60
Individuals	121.40	16.55	49.90	4.20		121.95
Total	3,570.90	1,546.35	797.15	3,570.90	1,546.35	797.15

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	2,179.00	0.47-0.75
Between 92 and 182 days	1,256.55	0.70-0.78
Between 183 and 364 days	250.10	0.75-0.89
Between 1 and 3 years	1,559.35	1.07-2.22
Between 3 and 5 years	49.70	2.40-2.99
Between 5 and 10 years	11.20	2.83-4.24
More than 10 years	608.50	3.85-5.00
Total	5,914.40	0.47-5.00

Figures may not add up to totals due to rounding

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