



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 06 September 2019

10 September 2019

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	2,982.75	551.85	728.60	3,821.15	569.75	1,275.85
of which : Primary Dealers	1,864.75	401.85	717.80	3,818.15	569.75	1,270.05
: Non-Primary Dealer Banks	1,118.00	150.00	10.80	3.00		5.80
Non-Bank Financial Institutions	505.20	12.60	510.00	-	0.20	-
of which : Pension Funds	110.00					
: Insurance Companies	358.00		480.00			
: Others	37.20	12.60	30.00		0.20	
Non-Financial Institutions	240.00					
Individuals	99.65	7.15	40.05	6.45	1.65	2.80
Total	3,827.60	571.60	1,278.65	3,827.60	571.60	1,278.65

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,419.10	2.75-3.01
Between 92 and 182 days	1,194.50	2.85-3.20
Between 183 and 364 days	1,614.00	2.99-3.33
Between 1 and 3 years	171.60	3.20-3.60
Between 3 and 5 years	906.25	3.57-3.98
Between 5 and 10 years	20.60	4.10-4.50
More than 10 years	351.80	4.18-4.95
Total	5,677.85	2.75-4.95

Figures may not add up to totals due to rounding

BANK OF MAURITIUS Sir William Newton Street, Port Louis, Mauritius

Telephone: +230 202 3800

Email: communications@bom.mu

Website: www.bom.mu