PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 27 September 2019

30 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	**2,846.75**	**14.45**	**263.50**	**3,503.90**	**25.35**	**498.60**
of which : Primary Dealers	1,529.30	14.45	260.50	3,358.90	25.35	498.60
: Non-Primary Dealer Banks	1,317.45		3.00	145.00		
Non-Bank Financial Institutions	**307.20**	**7.00**	**240.00**	**167.00**	**-**	**-**
of which : Pension Funds	266.00		150.00	160.00		
: Insurance Companies						
: Others	41.20	7.00	90.00	7.00		
Non-Financial Institutions	**412.90**		**5.00**	**10.00**		**0.30**
Individuals	**116.10**	**18.35**	**3.40**	**2.05**	**14.45**	**13.00**
Total	**3,682.95**	**39.80**	**511.90**	**3,682.95**	**39.80**	**511.90**

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	*(per cent)*
Up to 91 days	**2,763.65**	**2.17-2.45**
Between 92 and 182 days	**301.25**	**2.36-2.68**
Between 183 and 364 days	**618.05**	**2.60-2.87**
Between 1 and 3 years	**43.00**	**2.87-3.61**
Between 3 and 5 years	**124.80**	**3.50-3.95**
Between 5 and 10 years	**16.70**	**4.20-4.30**
More than 10 years	**367.20**	**4.22-4.94**
Total	**4,234.65**	**2.17-4.94**

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