PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 15 January 2021

18 January 2021

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	**250.00**	**258.15**	**2.85**	**628.55**	**250.00**	**1.70**
of which : Primary Dealers		8.15	2.85	628.55	250.00	1.70
: Non-Primary Dealer Banks	250.00	250.00				
Non-Bank Financial Institutions	**22.60**					
of which : Pension Funds	5.50					
: Insurance Companies						
: Others	17.10					
Non-Financial Institutions	**352.80**					
Individuals	**3.15**		**1.70**		**8.15**	**2.85**
Total	**628.55**	**258.15**	**4.55**	**628.55**	**258.15**	**4.55**

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	*(per cent)*
Up to 91 days	**320.00**	**0.17-0.23**
Between 92 and 182 days	**17.10**	**0.2**
Between 183 and 364 days	**292.15**	**0.21-0.44**
Between 1 and 3 years	**258.00**	**0.50-1.17**
Between 3 and 5 years	**2.50**	**0.90-1.32**
Between 5 and 10 years	**0.50**	**2.22**
More than 10 years	**1.00**	**3.07**
Total	**891.25**	**0.17-3.07**

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