



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 21 August 2020

24 August 2020

Transactions carried out with Counterparties	BUY			SELL		
	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)
Banks	1,291.45	251.50	20.40	2,131.95	1,130.95	6.00
<i>of which</i> : Primary Dealers	152.15	51.50	20.40	1,948.55	1,130.95	6.00
: Non-Primary Dealer Banks	1,139.30	200.00		183.40		
Non-Bank Financial Institutions	806.45	903.00				18.90
<i>of which</i> : Pension Funds	784.40	900.00				
: Insurance Companies						
: Others	22.05	3.00				18.90
Non-Financial Institutions					50.00	
Individuals	36.20	27.95	6.00	2.15	1.50	1.50
Total	2,134.10	1,182.45	26.40	2,134.10	1,182.45	26.40

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	177.45	0.10-0.70
Between 92 and 182 days	755.85	0.22-0.95
Between 183 and 364 days	1,201.10	0.44-1.25
Between 1 and 3 years	1,183.65	0.75-1.77
Between 3 and 5 years	6.00	1.70-1.71
Between 5 and 10 years	13.90	2.30
More than 10 years	5.00	3.11
Total	3,342.95	0.10-3.11

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