



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 31 July 2020

03 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	538.75	35.45	54.05	4,859.10	528.35	611.05
<i>of which</i> : Primary Dealers	13.75	35.45	54.05	4,859.10	528.35	611.05
: Non-Primary Dealer Banks	525.00					
Non-Bank Financial Institutions	4,105.80	526.35	600.00	2.00	7.65	19.00
<i>of which</i> : Pension Funds	4,104.80	225.95	200.00			
: Insurance Companies		300.00	400.00		4.65	
: Others	1.00	0.40		2.00	3.00	19.00
Non-Financial Institutions	219.75			1.00	1.10	1.00
Individuals	8.55	2.00	11.05	10.75	26.70	34.05
Total	4,872.85	563.80	665.10	4,872.85	563.80	665.10

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	271.75	0.15-0.35
Between 92 and 182 days	3,243.50	0.21-0.40
Between 183 and 364 days	1,542.25	0.29-0.64
Between 1 and 3 years	404.30	1.01-1.79
Between 3 and 5 years	608.85	1.57-2.07
Between 5 and 10 years	3.65	2.41-2.60
More than 10 years	27.45	2.60-3.20
Total	6,101.75	0.15-3.20

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