



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 11 March 2022

14 March 2022

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	504.95	60.20	12.25	1,774.70	317.05	1,326.00
of which : Primary Dealers	4.95	10.20	12.25	1,774.70	317.05	1,326.00
: Non-Primary Dealer Banks	500.00	50.00				
Non-Bank Financial Institutions	1,173.70	251.75	1,318.00	4.00		10.90
of which : Pension Funds	1,073.70	251.75	1,200.00	4.00		
: Insurance Companies			118.00			
: Others	100.00					10.90
Non-Financial Institutions	99.70					
Individuals	1.30	15.30	8.00	0.95	10.20	1.35
Total	1,779.65	327.25	1,338.25	1,779.65	327.25	1,338.25

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,381.50	0.52-0.58
Between 92 and 182 days	200.35	0.57-0.65
Between 183 and 364 days	200.00	0.65-0.76
Between 1 and 3 years	325.75	0.95-2.10
Between 3 and 5 years	1,206.00	2.42-2.69
Between 5 and 10 years	1.50	3.10-3.15
More than 10 years	130.05	4.10-4.56
Total	3,445.15	0.52-4.56

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