



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 12 August 2022

16 August 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	1,460.05	56.80	79.15	1,814.00	58.15	34.25
<i>of which</i> : Primary Dealers	600.05	6.80	79.15	1,814.00	58.15	34.25
: Non-Primary Dealer Banks	860.00	50.00				
Non-Bank Financial Institutions	8.00	1.30	33.80			45.25
<i>of which</i> : Pension Funds	8.00					
: Insurance Companies			3.00			
: Others		1.30	30.80			45.25
Non-Financial Institutions	340.00		0.45			25.20
Individuals	6.00	6.85		0.05	6.80	8.70
Total	1,814.05	64.95	113.40	1,814.05	64.95	113.40

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,471.00	0.80-0.95
Between 92 and 182 days	145.55	0.87-1.10
Between 183 and 364 days	202.60	1.14-1.29
Between 1 and 3 years	62.90	1.70-2.90
Between 3 and 5 years	9.90	3.35-3.40
Between 5 and 10 years	86.40	3.75-4.82
More than 10 years	14.05	4.65-5.23
Total	1,992.40	0.80-5.23

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