



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 15 July 2022

18 July 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	600.00	0.40	3.50	1,452.50	11.85	2.80
<i>of which</i> : Primary Dealers		0.40	3.50	1,452.50	11.85	2.80
: Non-Primary Dealer Banks	600.00					
Non-Bank Financial Institutions	350.00	1.50				
<i>of which</i> : Pension Funds						
: Insurance Companies	205.00					
: Others	145.00	1.50				
Non-Financial Institutions	497.50					
Individuals	5.00	10.35	2.80		0.40	3.50
Total	1,452.50	12.25	6.30	1,452.50	12.25	6.30

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	995.00	0.70-0.95
Between 92 and 182 days	215.00	0.95-1.00
Between 183 and 364 days	242.50	1.13
Between 1 and 3 years	12.65	2.02-2.51
Between 3 and 5 years	2.40	2.95
Between 5 and 10 years	-	-
More than 10 years	3.50	4.55
Total	1,471.05	0.70-4.55

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