



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 16 July 2021

19 July 2021

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	685.55	443.05	528.15	922.70	604.20	894.20
<i>of which</i> : Primary Dealers	555.55	202.95	14.95	822.70	404.20	894.20
: Non-Primary Dealer Banks	130.00	240.10	513.20	100.00	200.00	
Non-Bank Financial Institutions	83.00	150.00	365.00			
<i>of which</i> : Pension Funds		150.00	150.00			
: Insurance Companies	68.00		197.80			
: Others	15.00		17.20			
Non-Financial Institutions	150.00					
Individuals	9.70	14.20	16.00	5.55	3.05	14.95
Total	928.25	607.25	909.15	928.25	607.25	909.15

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	424.35	0.35-0.60
Between 92 and 182 days	15.10	0.90-0.91
Between 183 and 364 days	589.10	0.75-1.24
Between 1 and 3 years	507.00	0.98-2.25
Between 3 and 5 years	152.80	2.22-2.85
Between 5 and 10 years	631.10	3.05-4.10
More than 10 years	125.20	4.20-4.44
Total	2,444.65	0.35-4.44

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