



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 24 March 2023

27 March 2023

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	404.65	2.30	7.50	6,064.20	1.05	1,091.50
<i>of which</i> : Primary Dealers	64.65	2.30	7.50	6,044.20	1.05	1,091.50
: Non-Primary Dealer Banks	340.00			20.00		
Non-Bank Financial Institutions	5,376.50		1,077.60	64.65		
<i>of which</i> : Pension Funds	544.50		507.60			
: Insurance Companies	4,356.00		125.00			
: Others	476.00		445.00	64.65		
Non-Financial Institutions	240.00					3.00
Individuals	107.70	1.05	12.90		2.30	3.50
Total	6,128.85	3.35	1,098.00	6,128.85	3.35	1,098.00

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	5,965.30	3.55-4.45
Between 92 and 182 days	100.30	3.95-4.40
Between 183 and 364 days	70.55	4.20-4.48
Between 1 and 3 years	1.05	4.45-4.52
Between 3 and 5 years	26.80	4.60-4.89
Between 5 and 10 years	-	-
More than 10 years	1,066.20	5.25-5.90
Total	7,230.20	3.55-5.90

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