

SECONDARY MARKET TRANSACTIONS: Week Ended 30 July 2021

2 August 2021

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	840.30	151.65	251.50	1,007.55	157.30	379.60
of which : Primary Dealers	1.30	101.65	251.50	1,007.55	57.30	129.70
: Non-Primary Dealer Banks	839.00	50.00			100.00	249.90
Non-Bank Financial Institutions	162.00		55.00			
of which : Pension Funds	45.00					
: Insurance Companies	80.00		14.00			
: Others	37.00		41.00			
Non-Financial Institutions			34.75			
Individuals	6.55	7.30	39.95	1.30	1.65	1.60
Total	1,008.85	158.95	381.20	1,008.85	158.95	381.20

Residual maturity	Amount Traded	Range of Yields	
	(Rs mn)	(per cent)	
Up to 91 days	321.00	0.40-0.52	
Between 92 and 182 days	150.00	0.67-0.70	
Between 183 and 364 days	589.85	0.69-0.90	
Between 1 and 3 years	103.15	0.90-2.00	
Between 3 and 5 years	39.10	1.85-2.45	
Between 5 and 10 years	65.40	2.98-3.61	
More than 10 years	280.50	3.95-4.20	
Total	1,549.00	0.40-4.20	

Figures may not add up to totals due to rounding BANK OF MAURITIUS Sir William Newton Street, Port Louis, Mauritius