



## PUBLIC NOTICE

### SECONDARY MARKET TRANSACTIONS: Week Ended 30 September 2022

3 October 2022

| Transactions carried out with Counterparties | BUY              |                  |                  | SELL             |                  |                  |
|--|------------------|------------------|------------------|------------------|------------------|------------------|
|  | BILLS<br>(Rs mn) | NOTES<br>(Rs mn) | BONDS<br>(Rs mn) | BILLS<br>(Rs mn) | NOTES<br>(Rs mn) | BONDS<br>(Rs mn) |
| <b>Banks</b>                                 | 302.60           | 1,849.55         | 3,713.80         | 1,332.15         | 1,866.30         | 4,032.80         |
| <i>of which</i> : Primary Dealers            | 2.60             | 1,849.55         | 3,713.80         | 1,332.15         | 1,866.30         | 4,032.80         |
| : Non-Primary Dealer Banks                   | 300.00           |                  |                  |                  |                  |                  |
| <b>Non-Bank Financial Institutions</b>       | 966.90           |                  | 301.25           |                  |                  |                  |
| <i>of which</i> : Pension Funds              | 100.00           |                  |                  |                  |                  |                  |
| : Insurance Companies                        | 712.00           |                  |                  |                  |                  |                  |
| : Others                                     | 154.90           |                  | 301.25           |                  |                  |                  |
| <b>Non-Financial Institutions</b>            | 64.65            | 10.45            | 2.65             |                  |                  |                  |
| <b>Individuals</b>                           | 0.60             | 9.25             | 24.65            | 2.60             | 2.95             | 9.55             |
| <b>Total</b>                                 | <b>1,334.75</b>  | <b>1,869.25</b>  | <b>4,042.35</b>  | <b>1,334.75</b>  | <b>1,869.25</b>  | <b>4,042.35</b>  |

| Residual maturity        | Amount Traded<br>(Rs mn) | Range of Yields<br>(per cent) |
|--------------------------|--------------------------|-------------------------------|
| Up to 91 days            | 1,032.80                 | 0.70-1.62                     |
| Between 92 and 182 days  | 233.50                   | 0.95-1.12                     |
| Between 183 and 364 days | 69.95                    | 1.19-1.25                     |
| Between 1 and 3 years    | 1,823.25                 | 1.55-2.90                     |
| Between 3 and 5 years    | 1,879.80                 | 3.10-3.43                     |
| Between 5 and 10 years   | 1,875.00                 | 4.66-4.67                     |
| More than 10 years       | 332.05                   | 5.05-5.10                     |
| <b>Total</b>             | <b>7,246.35</b>          | <b>0.70-5.10</b>              |

Figures may not add up to totals due to rounding

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