



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 5 August 2022

8 August 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	301.75	3.10	305.45	1,949.75	69.20	630.90
of which : Primary Dealers	1.75	3.10	305.45	1,949.75	69.20	630.90
: Non-Primary Dealer Banks	300.00					
Non-Bank Financial Institutions	1,549.75	66.00	322.95			0.20
of which : Pension Funds	1,002.00	1.00	62.95			0.20
: Insurance Companies			200.00			
: Others	547.75	65.00	60.00			
Non-Financial Institutions	100.00					
Individuals		3.20	7.95	1.75	3.10	5.25
Total	1,951.50	72.30	636.35	1,951.50	72.30	636.35

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	610.45	0.75-0.95
Between 92 and 182 days	721.70	1.03-1.08
Between 183 and 364 days	671.30	1.17-1.28
Between 1 and 3 years	73.55	1.68-2.80
Between 3 and 5 years	10.15	3.05-3.35
Between 5 and 10 years	264.70	4.40-4.65
More than 10 years	308.30	4.65-5.25
Total	2,660.15	0.75-5.25

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