



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 5 May 2023

8 May 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	765.15	0.70	919.50	8,295.65	118.90	927.00
<i>of which</i> : Primary Dealers	322.40	0.70	919.50	7,975.65	118.90	927.00
: Non-Primary Dealer Banks	442.75			320.00		
Non-Bank Financial Institutions	6,760.20	20.10				
<i>of which</i> : Pension Funds	537.20					
: Insurance Companies	4,634.90	20.10				
: Others	1,588.10					
Non-Financial Institutions	702.60	19.90	10.00			
Individuals	70.10	78.90		2.40	0.70	2.50
Total	8,298.05	119.60	929.50	8,298.05	119.60	929.50

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	7,357.85	4.22-4.60
Between 92 and 182 days	849.10	4.46-4.77
Between 183 and 364 days	113.70	4.50-4.67
Between 1 and 3 years	99.50	4.62-4.81
Between 3 and 5 years	-	-
Between 5 and 10 years	927.00	5.00-5.02
More than 10 years	-	-
Total	9,347.15	4.22-5.02

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