



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 25 March 2022

28 March 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	904.90	71.10	186.45	2,147.55	77.70	520.50
<i>of which</i> : Primary Dealers	404.90	0.10	186.45	2,147.55	77.70	370.50
: Non-Primary Dealer Banks	500.00	71.00				150.00
Non-Bank Financial Institutions	792.55	1.50	294.90			33.00
<i>of which</i> : Pension Funds	462.30	1.50	237.90			
: Insurance Companies	150.00		50.00			
: Others	180.25		7.00			33.00
Non-Financial Institutions	450.00		10.00	0.30	0.05	
Individuals	5.00	5.20	65.60	4.60	0.05	3.45
Total	2,152.45	77.80	556.95	2,152.45	77.80	556.95

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	1,280.45	0.40-0.74
Between 92 and 182 days	815.70	0.67-0.80
Between 183 and 364 days	57.00	0.80-0.92
Between 1 and 3 years	110.20	0.99-2.10
Between 3 and 5 years	141.60	2.14-3.08
Between 5 and 10 years	275.95	3.02-3.30
More than 10 years	106.30	4.10-4.50
Total	2,787.20	0.40-4.50

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