



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 16 August 2024

19 August 2024

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		2.75	17.45	191.80	14.60	1,051.60
of which : Primary Dealers		2.75	17.45	191.80	14.60	1,041.60
: Non-Primary Dealer Banks						10.00
Non-Bank Financial Institutions	50.00	1.00	1,007.95		1.00	15.00
of which : Pension Funds		1.00	1,000.75			10.00
: Insurance Companies	20.00					
: Others	30.00		7.20		1.00	5.00
Non-Financial Institutions	106.05		25.00			
Individuals	35.75	13.60	18.65		1.75	2.45
Total	191.80	17.35	1,069.05	191.80	17.35	1,069.05

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	127.20	3.19-4.35
Between 92 and 182 days	11.25	3.19-3.57
Between 183 and 364 days	55.10	3.48-3.80
Between 1 and 3 years	15.60	4.00-4.40
Between 3 and 5 years	17.40	4.30-4.60
Between 5 and 10 years	1,006.55	4.70-8.30*
More than 10 years	45.10	5.10-5.62
Total	1,278.20	3.19-8.30*

*Yield on 15-Year Government of Mauritius Indexed-Linked Bond

Figures may not add up to totals due to rounding