



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 17 November 2023

20 November 2023

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	2,224.95	755.40	81.40	2,875.05	1,059.65	61.80
<i>of which</i> : Primary Dealers	109.05	2.50	23.60	2,875.05	1,059.65	61.80
: Non-Primary Dealer Banks	2,115.90	752.90	57.80			
Non-Bank Financial Institutions	93.70	300.00		1.50		
<i>of which</i> : Pension Funds	12.00			1.50		
: Insurance Companies	38.70	300.00				
: Others	43.00					
Non-Financial Institutions	614.20	2.50		100.00		0.70
Individuals	44.25	4.25	4.00	0.55	2.50	22.90
Total	2,977.10	1,062.15	85.40	2,977.10	1,062.15	85.40

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	996.25	3.36-4.35
Between 92 and 182 days	2,054.65	3.62-4.00
Between 183 and 364 days	241.65	3.81-4.10
Between 1 and 3 years	812.35	3.80-4.40
Between 3 and 5 years	17.75	4.17-4.33
Between 5 and 10 years	2.00	13.58-13.60*
More than 10 years	-	-
Total	4,124.65	3.36-13.60

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

Figures may not add up to totals due to rounding