



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 18 August 2023

21 August 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	311.80	5.10	5.90	545.50	337.50	22.40
of which : Primary Dealers	11.80	5.10	5.90	545.50	337.50	22.40
: Non-Primary Dealer Banks	300.00					
Non-Bank Financial Institutions	89.20	335.00	22.00	4.50		
of which : Pension Funds				4.50		
: Insurance Companies	34.00	35.00	22.00			
: Others	55.20	300.00				
Non-Financial Institutions	140.00					
Individuals	16.30	2.50	0.40	7.30	5.10	5.90
Total	557.30	342.60	28.30	557.30	342.60	28.30

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	439.30	3.04-4.35
Between 92 and 182 days	16.00	3.10
Between 183 and 364 days	102.00	3.22-3.25
Between 1 and 3 years	343.60	3.41-3.60
Between 3 and 5 years	22.00	3.66
Between 5 and 10 years	4.30	4.19-13.58*
More than 10 years	1.00	4.45
Total	928.20	3.04-4.45

* Yield on 15-Year Government of Mauritius Inflation Linked Bonds

Figures may not add up to totals due to rounding