



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 1 March 2024

4 March 2024

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	367.90	2.55	80.80	579.85	7.00	930.55
of which : Primary Dealers	143.00	2.55	80.80	579.85	7.00	930.55
: Non-Primary Dealer Banks	224.90					
Non-Bank Financial Institutions	211.90		852.80	115.00		60.00
of which : Pension Funds	48.00		24.80	115.00		
: Insurance Companies	72.00		568.00			
: Others	91.90		260.00			60.00
Non-Financial Institutions	95.00		23.05	20.00		
Individuals	40.55	7.00	52.70	0.50	2.55	18.80
Total	715.35	9.55	1,009.35	715.35	9.55	1,009.35

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	379.65	3.00-4.35
Between 92 and 182 days	234.60	3.34-3.56
Between 183 and 364 days	105.05	3.63-3.85
Between 1 and 3 years	19.30	4.16-4.70
Between 3 and 5 years	12.10	4.64-5.00
Between 5 and 10 years	916.75	5.10-13.60*
More than 10 years	66.80	5.25-5.60
Total	1,734.25	3.00-13.60

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

Figures may not add up to totals due to rounding