

## SECONDARY MARKET TRANSACTIONS: Week Ended 22 March 2024

25 March 2024

Transactions carried out with	BUY			SELL		
Counterparties	BILLS	NOTES	BONDS	BILLS	NOTES	BONDS
	(Rs mn)	(Rs mn)	(Rs mn)	(Rs mn)	(Rs mn)	(Rs mn)
Banks	962.10	1,411.05	12.85	1,775.00	1,941.85	61.20
of which: Primary Dealers	962.10	1,311.05	12.85	1,775.00	1,941.85	61.20
: Non-Primary Dealer Banks		100.00				
Non-Bank Financial Institutions	162.30	503.00	3.00			
of which: Pension Funds	52.00	427.50	3.00			
: Insurance Companies	41.40	75.00				
: Others	68.90	0.50				
Non-Financial Institutions	570.60	15.00	22.00			4.40
Individuals	80.00	23.85	31.80		11.05	4.05
Total	1,775.00	1,952.90	69.65	1,775.00	1,952.90	69.65

Residual maturity	Amount Traded	Range of Yields	
	(Rs mn)	(per cent)	
Up to 91 days	573.50	3.00-4.35	
Between 92 and 182 days	496.25	3.21-3.85	
Between 183 and 364 days	716.80	3.83-4.06	
Between 1 and 3 years	1,943.75	4.15-4.80	
Between 3 and 5 years	42.15	4.77-5.05	
Between 5 and 10 years	24.85	5.00-13.65*	
More than 10 years	0.25	5.34-5.41	
Total	3,797.55	3.00-13.65	

<sup>\*</sup> Yield on 15-Year Government of Mauritius Indexed-Linked Bond

Figures may not add up to totals due to rounding