



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 29 March 2024

1 April 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	517.50	108.95	45.70	1,238.50	165.30	22.80
<i>of which</i> : Primary Dealers	517.50	8.95	45.70	1,238.50	165.30	22.80
: Non-Primary Dealer Banks		100.00				
Non-Bank Financial Institutions	573.10	3.00		66.00	5.40	41.75
<i>of which</i> : Pension Funds	126.15			51.00		30.00
: Insurance Companies	386.00					4.00
: Others	60.95	3.00		15.00	5.40	7.75
Non-Financial Institutions	151.00	10.90				
Individuals	64.40	51.40	22.80	1.50	3.55	3.95
Total	1,306.00	174.25	68.50	1,306.00	174.25	68.50

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	629.60	3.00-4.35
Between 92 and 182 days	315.00	3.19-3.75
Between 183 and 364 days	380.60	3.65-4.08
Between 1 and 3 years	182.65	4.08-4.80
Between 3 and 5 years	22.80	4.94-5.18
Between 5 and 10 years	11.50	5.11-13.65*
More than 10 years	6.60	5.18-5.68
Total	1,548.75	3.00-13.65

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

Figures may not add up to totals due to rounding