



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 3 May 2024

6 May 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	1,180.00	14.30	3.50	1,675.35	361.40	4.50
<i>of which</i> : Primary Dealers		14.30	3.50	1,575.35	361.40	4.50
: Non-Primary Dealer Banks	1,180.00			100.00		
Non-Bank Financial Institutions	205.95	350.00	-	-	-	0.05
<i>of which</i> : Pension Funds	31.35	350.00				
: Insurance Companies	12.00					
: Others	162.60					0.05
Non-Financial Institutions	233.00					
Individuals	56.40	11.40	4.50		14.30	3.45
Total	1,675.35	375.70	8.00	1,675.35	375.70	8.00

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	348.35	3.07-4.35
Between 92 and 182 days	216.40	3.20-3.81
Between 183 and 364 days	1,111.45	3.76-4.01
Between 1 and 3 years	375.55	3.95-4.78
Between 3 and 5 years	0.40	5.22-5.24
Between 5 and 10 years	6.35	5.24-8.28*
More than 10 years	0.55	5.62 - 5.74
Total	2,059.05	3.07-8.28*

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

Figures may not add up to totals due to rounding