



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 3 November 2023

6 November 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	335.00	0.15	1.35	575.55	4.50	843.25
<i>of which</i> : Primary Dealers	35.00	0.15	1.35	575.55	4.50	843.25
: Non-Primary Dealer Banks	300.00					
Non-Bank Financial Institutions	91.25	-	835.00	35.00	-	-
<i>of which</i> : Pension Funds			600.00			
: Insurance Companies	26.00		200.00			
: Others	65.25		35.00	35.00		
Non-Financial Institutions	165.00					0.50
Individuals	19.30	4.50	8.25		0.15	0.85
Total	610.55	4.65	844.60	610.55	4.65	844.60

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	551.45	3.19-3.45
Between 92 and 182 days	1.00	3.43
Between 183 and 364 days	58.35	3.52-3.71
Between 1 and 3 years	4.65	3.73-3.94
Between 3 and 5 years	842.75	3.95-4.40
Between 5 and 10 years	1.60	4.40-13.50*
More than 10 years	-	-
Total	1,459.80	3.19-13.50*

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

Figures may not add up to totals due to rounding