



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 28 June 2024

01 July 2024

Transactions carried out with Counterparties	BUY			SELL		
	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)
Banks	28.85	2.75	5.10	2,363.90	376.90	248.05
of which : Primary Dealers	28.85	2.75	5.10	2,363.90	376.90	248.05
: Non-Primary Dealer Banks						
Non-Bank Financial Institutions	2,122.70	370.85	236.55	26.85	-	4.00
of which : Pension Funds	887.50	365.80	228.85			
: Insurance Companies	1,199.70		7.70			
: Others	35.50	5.05		26.85		4.00
Non-Financial Institutions	174.30					
Individuals	66.90	6.05	11.50	2.00	2.75	1.10
Total	2,392.75	379.65	253.15	2,392.75	379.65	253.15

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	735.15	2.91-4.35
Between 92 and 182 days	1,048.60	3.16-3.45
Between 183 and 364 days	612.20	3.44-3.65
Between 1 and 3 years	388.60	3.71-4.26
Between 3 and 5 years	232.40	4.36-4.66
Between 5 and 10 years	8.40	4.61-8.28*
More than 10 years	0.20	5.19
Total	3,025.55	2.91-8.28*

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

Figures may not add up to totals due to rounding