

SECONDARY MARKET TRANSACTIONS: Week Ended 29 November 2024

2 December 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	622.95	4.90	2.65	1,128.40	27.55	14.85
of which: Primary Dealers	58.65	1.90	2.65	1,128.40	24.55	14.85
: Non-Primary Dealer Banks	564.30	3.00			3.00	
Non-Bank Financial Institutions	411.20	3.80	13.60			
of which: Pension Funds	25.00		2.60			
: Insurance Companies	110.00					
: Others	276.20	3.80	11.00			
Non-Financial Institutions	49.10					
Individuals	52.00	20.75	1.25	6.85	1.90	2.65
Total	1,135.25	29.45	17.50	1,135.25	29.45	17.50

Residual maturity	Amount Traded	Range of Yields	
	(Rs mn)	(per cent)	
Up to 91 days	437.35	2.90-3.85	
Between 92 and 182 days	407.05	3.20-3.35	
Between 183 and 364 days	294.55	3.25-3.68	
Between 1 and 3 years	25.85	3.70-4.15	
Between 3 and 5 years	5.85	4.20-4.35	
Between 5 and 10 years	2.70	4.55-8.30*	
More than 10 years	8.85	5.00-5.30	
Total	1,182.20	2.90-8.30*	

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

Figures may not add up to totals due to rounding