

Table 24a: Secondary Market Activity : August 2004 - August 2005

Period	Holdings of SMC as at end of period	Amount of Bills transacted outside SMC ¹	Amount of Bills purchased by SMC	Amount of Bills sold by SMC ²	Amount of Other Government Securities transacted outside SMC	Amount of Other Government Securities transacted by SMC	Total volume of secondary market transactions	Weighted average yield on Bills sold by SMC ³
	(Rs million)							(% p.a.)
August-05								
01 - 05 Aug	3,263.3	296.3	92.8	129.3	0.0	0.0	518.4	6.75
08 -12 Aug	3,298.8	186.3	35.9	0.4	0.0	0.0	222.6	5.84
15 -19 Aug	3,628.5	177.2	330.2	0.5	0.0	0.0	507.9	6.72
22 - 26 Aug	4,099.9	18.4	471.4	-	0.0	0.0	489.8	-
29 - 31 Aug	4,099.5	4.5	-	0.4	0.0	0.0	4.9	6.88
Aug-04	1,721	696	486	7	0	0	1,189	6.06
Sep-04	2,004	906	19	24	0	0	948	6.06
Oct-04	1,914	575	0	15	0	0	590	6.25
Nov-04	1,894	273	245	265	0	0	782	5.37
Dec-04	2,247	969	4	21	0	0	994	5.72
Jan-05	2,103	637	472	481	0	0	1,590	6.43
Feb-05	1,749	310	924	917	0	0	2,150	6.65
Mar-05	2,474	1,112	1,273	498	0	0	2,882	6.69
Apr-05	2,419	1,118	103	9	0	0	1,230	6.77
May-05	2,362	596	349	355	0	0	1,300	6.60
Jun-05	3,305	940	271	276	0	0	1,486	6.58
Jul-05	3,300	360	0	5	0	0	365	6.67
Aug-05	4,100	683	930	131	0	0	1,744	6.57

¹ Includes Transactions by Primary Dealers.

² Includes Bills sold Over The Counter (OTC) and on the Stock Exchange of Mauritius.

³ Only on Outright Transactions.

SMC: Secondary Market Cell of the Bank of Mauritius.

Figures may not add up to totals due to rounding.

Note: Effective 1 October 2002, the Bank of Mauritius discontinued the sale of Treasury Bills over the counter to individuals and non-financial corporations. Effective 2 June 2003, such sales have resumed at the Bank's Rodrigues Office.

Table 24b: Trading of Treasury / Bank of Mauritius Bills on The Stock Exchange of Mauritius: August 2004 – August 2005

Period	Amount Transacted				Yield
	182-Day	364-Day	728-Day	Total	(Per cent
	(Rupees million)				per annum)
Aug-04	—	0.5	9.4	9.9	4.84-6.16
Sep-04	—	—	4.2	4.2	5.63-6.25
Oct-04	—	2.0	12.5	14.5	5.88-6.69
Nov-04	—	—	5.7	5.7	5.53-6.41
Dec-04	—	—	12.5	12.5	5.38-6.63
Jan-05	—	—	9.3	9.3	6.06-6.66
Feb-05	—	—	9.0	9.0	6.16-6.75
Mar-05	—	—	7.1	7.1	6.06-6.78
Apr-05	—	—	5.6	5.6	6.25-6.78
May-05	-	-	6.8	6.8	6.06-6.75
Jun-05	-	-	4.7	4.7	5.97-6.75
Jul-05	-	-	4.8	4.8	5.94-6.75
Aug-05	-	-	1.8	1.8	5.84-6.88