

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 |
|------------------|-------------------------------------|---|----------------------------------|--|--|---|---|--|
| | | | | | | | | |
| 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 (Per cent per annum) |
|--------|-------------------|---------|---------|-------|----------------------------------|
| | 182-Day | 364-Day | 728-Day | Total | |
| | (Rupees million) | | | | |
| 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 |