

Table 24a: Secondary Market Activity: December 2004 - December 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 Amount of secondary market transactions	Weighted average yield on Bills sold by SMC ³
	(Rs million)							(% p.a.)
December-05								
01 -02 Dec	4,053.0	23.8	180.7	0.0	0.0	0.0	204.5	-
05 - 09 Dec	4,702.8	156.5	650.0	0.2	0.0	0.0	806.7	6.84
12 - 16 Dec	3,952.8	73.9	2.1	652.1	0.0	0.0	728.1	-
19 - 23 Dec	3,852.8	241.1	4.9	4.9	0.0	0.0	250.9	-
26 - 30 Dec	3,852.0	506.4	159.1	159.9	0.0	0.0	825.4	6.84
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
Sep-05	3,494	577	166	471	0	0	1,214	6.88
Oct-05	3,634	354	527	371	0	0	1,252	6.86
Nov-05	3,872	445	977	489	0	0	1,910	6.84
Dec-05	3,852	1,002	997	817	0	0	2,816	6.84

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: December 2004 – December 2005

Period	Amount Transacted				Yield
	182-Day	364-Day	728-Day	Total	(Per cent
	(Rupees million)				per annum)
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
Sep-05	—	—	5.2	5.2	6.88
Oct-05	—	—	2.8	2.8	6.84-6.88
Nov-05	—	—	0.1	0.1	6.84
Dec-05	—	—	1.0	1.0	6.84