

Table 24a: Secondary Market Activity : June 2004 - June 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
June-05								
01-03 Jun	2,211.4	69.6	110.4	167.6	0.0	0.0	347.6	6.70
06-10 Jun	2,210.7	288.3	56.7	57.4	0.0	0.0	402.4	6.12
13-17 Jun	2,056.9	331.6	-	3.8	0.0	0.0	335.4	6.66
20-24 Jun	3,243.2	158.7	-	5.4	0.0	0.0	164.1	6.75
27-30 Jun	3,304.6	91.4	103.4	42.0	0.0	0.0	236.8	5.97
Jun-04	1,507	1,513	208	112	0	0	1,833	-
Jul-04	898	690	0	0	0	0	690	-
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

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: June 2004 – June 2005

Period	Amount Transacted				Yield (Per cent per annum)
	182-Day	364-Day	728-Day	Total	
	(Rupees million)				
Jun-04	-	0.3	1.4	1.7	5.28-6.00
Jul-04	-	-	2.9	2.9	5.50-6.19
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