

Table 24a: Secondary Market Activity : May 2004 - May 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
May-05								
02-06 May	2,183.2	89.3	-	235.7	0.0	0.0	325.0	6.45
09-13 May	2,415.1	196.4	233.1	1.2	0.0	0.0	430.7	6.75
16-20 May	2,357.1	117.8	57.8	115.8	0.0	0.0	291.4	6.75
23-27 May	2,362.4	152.1	57.7	2.4	0.0	0.0	212.2	6.75
30-31 May	2,362.1	40.0	-	0.3	0.0	0.0	40.3	6.06
May-04	661	422	111	118	0	0	651	3.68
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

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: May 2004 – May 2005

Period	Amount Transacted				Yield (Per cent per annum)
	182-Day	364-Day	728-Day	Total	
	(Rupees million)				
May-04	-	-	7.4	7.4	5.25-5.50
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