

Table 24a: Secondary Market Activity: May 2005 - May 2006

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
May-06								
01-05 May	2,656.9	172.5	40.7	36.9	0.0	0.0	250.1	6.72
08-12 May	2,651.9	122.8	0.0	5.0	0.0	0.0	127.8	6.72
15-19 May	2,612.2	88.1	4.9	44.6	0.0	0.0	137.6	-
22-26 May	2,432.9	159.6	0.0	28.6	0.0	0.0	188.2	-
29-31 May	2,432.9	15.2	0.0	0.0	0.0	0.0	15.2	-
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
Jan-06	3,055	1,183	340	722	0	0	2,245	6.76
Feb-06	3,017	658	505	145	0	0	1,308	6.80
Mar-06	2,616	725	645	859	0	0	2,229	6.78
Apr-06	2,653	417	245	27	0	0	689	6.61
May-06	2,433	558	46	115	0	0	719	6.72

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 Over the Counter and on the Stock Exchange of Mauritius.

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 2005 - May 2006

Period	Amount Transacted				Yield (Per cent per annum)
	182-Day	364-Day	728-Day	Total	
	(Rupees million)				
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
Jan-06	-	-	6.9	6.9	6.59-6.81
Feb-06	-	-	4.6	4.6	6.78-6.81
Mar-06	-	-	0.5	0.5	6.78
Apr-06	-	-	0.4	0.4	6.72-6.75
May-06	-	-	0.4	0.4	6.72