

Table 24a: Secondary Market Activity: October 2004 - October 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
October-05								
03 - 07 Oct	3,608.9	42.7	299.0	183.7	0.0	0.0	525.4	6.88
10 - 14 Oct	3,607.9	76.0	0.0	1.0	0.0	0.0	77.0	6.88
17 - 21 Oct	3,607.9	39.4	0.0	0.0	0.0	0.0	39.4	-
24 - 28 Oct	3,546.5	191.7	0.0	45.8	0.0	0.0	237.5	6.84
31-Oct	3,633.7	4.5	227.7	140.5	0.0	0.0	372.7	-
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
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

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: October 2004 – October 2005

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