

**Table 24a: Secondary Market Activity : September 2005 - September 2006**

| Period        | Holdings of SMC as at end of period | Amount of Bills transacted outside SMC <sup>1</sup> | Amount of Bills purchased by SMC | Amount of Bills sold by SMC <sup>2</sup> | 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 <sup>3</sup> |
|---------------|-------------------------------------|---|----------------------------------|--|--|---|---|--|
|               |                                     |   |                                  |  |  |   |   |  |
| <b>Sep-06</b> |                                     |   |                                  |  |  |   |   |  |
| 01-Sep        | 3,668.9                             | 134.3   | 0.0                              | 0.0                                      | 0.0  | 0.0   | 134.3   | -  |
| 04-08 Sep     | 3,725.0                             | 76.2  | 56.1                             | 0.0                                      | 0.0  | 0.0   | 132.3   | -  |
| 11-15 Sep     | 3,725.0                             | 260.5   | 0.4                              | 0.4                                      | 0.0  | 0.0   | 261.3   | -  |
| 18-22 Sep     | 3,724.0                             | 244.4   | 131.7                            | 132.7                                    | 0.0  | 0.0   | 508.8   | 7.47   |
| 25-29 Sep     | 3,436.1                             | 138.1   | 0.0                              | 1.8                                      | 0.0  | 0.0   | 139.9   | 7.86   |
| <b>Sep-05</b> | 3,494                               | 577   | 166                              | 471                                      | 0  | 0   | 1,214   | 6.88   |
| <b>Oct-05</b> | 3,634                               | 354   | 527                              | 371                                      | 0  | 0   | 1,252   | 6.86   |
| <b>Nov-05</b> | 3,872                               | 445   | 977                              | 489                                      | 0  | 0   | 1,910   | 6.84   |
| <b>Dec-05</b> | 3,852                               | 1,002   | 997                              | 817                                      | 0  | 0   | 2,816   | 6.84   |
| <b>Jan-06</b> | 3,055                               | 1,183   | 340                              | 722                                      | 0  | 0   | 2,245   | 6.76   |
| <b>Feb-06</b> | 3,017                               | 658   | 505                              | 145                                      | 0  | 0   | 1,308   | 6.80   |
| <b>Mar-06</b> | 2,616                               | 725   | 645                              | 859                                      | 0  | 0   | 2,229   | 6.78   |
| <b>Apr-06</b> | 2,653                               | 417   | 245                              | 27                                       | 0  | 0   | 689   | 6.61   |
| <b>May-06</b> | 2,433                               | 558   | 46                               | 115                                      | 0  | 0   | 719   | 6.72   |
| <b>Jun-06</b> | 4,006                               | 511   | 2,121                            | 47                                       | 0  | 0   | 2,679   | 6.69   |
| <b>Jul-06</b> | 4,005                               | 576   | 706                              | 707                                      | 0  | 0   | 1,988   | 7.62   |
| <b>Aug-06</b> | 3,669                               | 229   | 114                              | 170                                      | 0  | 0   | 513   | 7.09   |
| <b>Sep-06</b> | 3,436                               | 854   | 188                              | 135                                      | 0  | 0   | 1,177   | 7.72   |

<sup>1</sup> Includes Transactions by Primary Dealers.

<sup>2</sup> Includes Bills sold Over The Counter (OTC) and on the Stock Exchange of Mauritius.

<sup>3</sup> 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.