

Table 26a: Secondary Market Activity: July 2009 - July 2010

Period	Holdings of SMC as at end of period	Amount of Securities transacted outside SMC ¹	Amount of Securities purchased by SMC	Amount of Securities sold by SMC ²	Total amount of secondary market transactions	Weighted average yield on Bills sold by SMC ³	Weighted average yield on Notes sold by SMC ³
	(Rs million)					(% p.a.)	(% p.a.)
July-10							
01-02 July	1,887.5	8.0	50.0	0.5	58.5	4.50	5.60
05-09 July	1,907.8	110.0	50.0	3.4	163.4	4.00	5.85
12-16 July	1,905.8	40.2	-	2.0	42.2	-	5.00
19-23 July	1,921.5	39.4	50.0	12.4	101.8	4.25	5.53
26-30 July	1,951.4	2.0	70.0	17.2	89.2	4.38	5.00
Jul-09	487	209	101	47	356	4.88	6.21
Aug-09	437	334	0	14	348	4.58	5.86
Sep-09	354	121	1	35	157	4.69	5.70
Oct-09	426	92	100	9	201	4.44	6.14
Nov-09	507	257	100	11	367	4.45	5.70
Dec-09	494	118	0	8	126	4.58	5.70
Jan-10	502	70	102	19	191	4.53	6.08
Feb-10	501	172	0	0	172	-	6.29
Mar-10	428	193	0	14	206	4.52	6.25
Apr-10	822	721	380	10	1,111	4.51	6.36
May-10	1,279	357	510	24	891	4.35	5.91
Jun-10	1,838	278	560	1	838	-	5.19
Jul-10	1,951	200	220	35	455	4.31	5.42

¹ Includes Transactions by Primary Dealers.

² Includes securities 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.

Source: Accounting and Budgeting Division.

Table 26b: Trading of Treasury / Bank of Mauritius Bills on The Stock Exchange of Mauritius: July 2009 - July 2010

Period	Amount Transacted			Yield (Per cent per annum)
	182-Day	364-Day	Total	
	(Rs million)			
Jul-09	-	-	-	-
Aug-09	-	-	-	-
Sep-09	-	-	-	-
Oct-09	-	-	-	-
Nov-09	-	-	-	-
Dec-09	-	-	-	-
Jan-10	-	-	-	-
Feb-10	-	-	-	-
Mar-10	-	-	-	-
Apr-10	-	-	-	-
May-10	-	-	-	-
Jun-10	-	-	-	-
Jul-10	-	-	-	-

Source: Accounting and Budgeting Division.