

Table 26a: Secondary Market Activity: May 2006 - May 2007

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
	(Rs million)							(% p.a.)
May-07								
02 - 04 May	1,800.1	167.0	93.8	1.1	0.0	0.0	261.9	11.58
07 - 11 May	1,792.6	69.4	1.8	9.3	0.0	0.0	80.5	11.78
14 - 18 May	1,786.3	490.9	2,760.0	2,766.3	0.0	0.0	6,017.2	11.75
21 - 25 May	1,790.5	227.4	726.3	722.1	0.0	0.0	1,675.8	11.75
28 - 31 May	1,789.9	35.5	0.0	0.6	0.0	0.0	36.1	11.75
May-06	2,433	558	46	115	0	0	719	6.72
Jun-06	4,006	511	2,121	47	0	0	2,679	6.69
Jul-06	4,005	576	706	707	0	0	1,988	7.62
Aug-06	3,669	229	114	170	0	0	513	7.09
Sep-06	3,436	854	188	135	0	0	1,177	7.72
Oct-06	3,284	836	197	303	0	0	1,336	-
Nov-06	3,009	1,222	295	192	0	0	1,709	-
Dec-06	2,002	1,514	35	312	0	0	1,861	-
Jan-07	3,220	1,325	17,543	15,960	0	0	34,828	13.09
Feb-07	1,559	844	8,053	9,713	0	0	18,610	13.08
Mar-07	2,865	1,708	16,798	15,189	0	0	33,695	12.71
Apr-07	1,707	1,570	15,417	15,513	0	0	32,500	11.80
May-07	1789.9	990	3,582	3,499	0	0	8,072	11.75

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.