

Table 26a: Secondary Market Activity: May 2009 - May 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 |
|---------------|-------------------------------------|--|---------------------------------------|---|---|--|--|
| | <i>(Rs million)</i> | | | | | <i>(% p.a.)</i> | <i>(% p.a.)</i> |
| May-10 | | | | | | | |
| 03-07 May | 821.7 | - | 120.0 | 0.2 | 120.2 | 4.50 | - |
| 10-14 May | 1,059.8 | 328.1 | 120.0 | 1.9 | 450.0 | - | 5.83 |
| 17-21 May | 1,128.8 | 28.8 | 120.0 | 21.8 | 170.6 | 4.35 | 6.20 |
| 24-28 May | 1,278.8 | - | 150.0 | - | 150.0 | - | - |
| 31-May | 1,278.8 | - | - | - | - | - | - |
| May-09 | 474 | 10 | 101 | 13 | 124 | 5.70 | 7.11 |
| Jun-09 | 445 | 43 | 0 | 8 | 51 | 4.62 | 6.75 |
| 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 |

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: May 2009 - May 2010

| Period | Amount Transacted | | | Yield (Per cent per annum) |
|---------------|---------------------|---------|-------|----------------------------------|
| | 182-Day | 364-Day | Total | |
| | <i>(Rs million)</i> | | | |
| May-09 | - | - | - | - |
| Jun-09 | - | 0.1 | - | 4.63 |
| Jul-09 | - | - | - | - |
| Aug-09 | - | - | - | - |
| Sep-09 | - | - | - | - |
| Oct-09 | - | - | - | - |
| Nov-09 | - | - | - | - |
| Dec-09 | - | - | - | - |
| Jan-10 | - | - | - | - |
| Feb-10 | - | - | - | - |
| Mar-10 | - | - | - | - |
| Apr-10 | - | - | - | - |
| May-10 | - | - | - | - |

Source: Accounting and Budgeting Division.