

Table 18: Secondary Market Activity

	Holdings of SMC as at end of period	Amount of Bills transacted outside SMC	Amount of Bills purchased by SMC	Amount of Bills sold by SMC ¹	Amount of Government Securities transacted outside SMC	Amount of Government Securities sold by SMC	Total volume of secondary market transactions	Weighted average yield on Bills sold by SMC
	(Rs million)							(% p.a.)
December 2001								
3-7 December	519	0	0	35	0	0	35	10.40
10-14 December	440	0	0	37	0	0	37	9.71
17-21 December	925	0	0	23	0	0	23	9.94
24-28 December	904	0	0	25	0	0	25	10.43
31 December	994	0	0	0	0	0	0	-
Jun-99	1,320	90	135	1,824	0	0	2,049	12.61
Sep-99	863	109	570	1,820	0	0	2,499	11.58
Dec-99	2,052	14	522	597	0	0	1,133	12.46
Mar-00	1,819	50	159	1,328	0	0	1,537	11.04
Jun-00	1,852	61	357	615	0	0	1,015	9.91
Sep-00	1,626	19	3	245	0	0	267	10.27
Dec-00	1,441	0	2	397	0	0	399	11.77
Jan-01	1,808	0	101	646	0	0	747	11.35
Feb-01	1,409	0	5	413	0	0	418	11.76
Mar-01	1,046	0	24	520	0	0	544	11.23
Apr-01	755	0	7	463	0	0	470	11.62
May-01	1,199	50	1	188	0	0	239	11.55
Jun-01	1,350	0	101	514	0	0	615	10.54
Jul-01	872	0	1	442	0	0	443	10.86
Aug-01	1,100	85	3	187	0	0	275	10.81
Sep-01	791	0	3	195	0	0	198	10.20
Oct-01	1,020	0	5	136	0	0	141	10.40
Nov-01	549	0	0	506	0	0	506	9.65
Dec-01	994	0	0	120	0	0	120	10.10

SMC: Secondary Market Cell of the Bank of Mauritius.

¹ Includes Bills sold Over The Counter (OTC).

Table 19: Transactions on the Interbank Money Market

Period	Amount Transacted			Daily Average ¹	Range of Interbank Rates	Interbank W.A.I Rate ²	Bank Rate ³
	Lowest	Highest	Total				
(Rs million)				(Per cent)			
December 2001							
1-6 December	320	895	3,365	561	6.25-7.00	6.99	10.01
7-13 December	300	475	2,440	349	6.25-7.25	7.10	10.59
14-20 December	30	135	750	107	6.25-7.25	6.96	10.24
21-27 December	60	420	1,745	249	6.25-7.00	6.74	10.11
28-31 December	150	310	760	190	6.75	6.75	10.47
Jun-99	10	230	2,385	80	9.00 - 10.75	9.96	12.61
Sep-99	10	120	1,223	53	9.00 - 10.00	9.56	12.72
Dec-99	85	500	6,285	273	9.00- 12.00	9.67	12.36
Mar-00	10	255	3,163	102	7.00-11.00	9.12	11.71
Jun-00	20	600	3,421	118	5.00-9.25	7.27	10.04
Sep-00	30	168	2,859	95	6.75-7.50	7.13	9.96
Dec-00	16	398	5,734	185	7.00-8.25	7.96	11.29
Jan-01	10	590	4,252	185	5.00-8.25	6.80	11.05
Feb-01	30	594	4,815	172	6.00-8.00	7.26	11.20
Mar-01	40	410	4,583	148	6.00-8.25	7.50	10.67
Apr-01	50	560	8,724	291	6.00-8.50	7.80	11.01
May-01	80	435	5,942	192	7.25-9.00	8.43	11.53
Jun-01	10	570	5,355	179	6.50-7.50	7.29	11.12
Jul-01	50	570	6,170	199	6.75-7.50	7.18	11.03
Aug-01	35	482	4,954	160	6.50-7.75	7.28	10.51
Sep-01	3	333	4,828	302	6.50-7.35	7.13	10.14
Oct-01	115	615	9,010	291	6.75-7.25	7.12	10.36
Nov-01	50	720	7,487	267	5.75-11.50	6.86	9.89
Dec-01	30	895	9,060	292	6.25-7.25	6.95	10.27

¹ For transactions days only.

² Interbank Weighted Average Interest Rate.

³ Simple Average for the month, actual for the week.