

Table 19: Secondary Market Activity: June 2001 - February 2003

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 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
February-03								
03-07 Feb	1,210.7	159.9	0.5	0.0	0.0	0.0	160.4	-
10-14 Feb	1,211.4	110.8	0.8	0.0	0.0	0.0	111.6	-
17-21 Feb	777.1	481.6	0.0	0.0	0.0	0.0	481.6	-
24-28 Feb	1,015.7	207.9	0.1	0.0	0.0	0.0	208.0	-
Jun-01	1,350	0	101	514	0	0	615	10.54
Dec-01	994	0	1	121	0	0	122	10.10
Jan-02	795	0	2	422	0	0	424	10.28
Feb-02	697	84	3	217	0	0	304	10.05
Mar-02	832	81	2	277	0	0	360	10.24
Apr-02	883	187	4	285	0	0	476	10.33
May-02	1,324	73	3	333	0	0	409	10.37
Jun-02	1,172	629	2	282	0	0	913	10.39
Jul-02	1,079	137	4	317	0	0	458	10.21
Aug-02	976	436	85	262	0	0	783	10.20
Sep-02	810	201	1	197	0	0	399	10.42
Oct-02	829	859	3	0	0	0	862	-
Nov-02	1,346	716	1	0	0	0	717	-
Dec-02	1,224	1,140	2	0	0	0	1,142	-
Jan-03	1,210	1,278	3	0	0	0	1,281	-
Feb-03	1,016	960	1	0	0	0	961	-

¹ Includes Transactions by Primary Dealers.

² Includes Bills sold Over The Counter (OTC).

SMC: Secondary Market Cell of the Bank of Mauritius.

Figures may not add up to totals due to rounding.

Note: Effective 1 October 2002, the Bank of Mauritius discontinued the sale of Treasury Bills over the counter to individuals and non-financial corporations.