

Table 19: Secondary Market Activity: June 2001 - January 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
January-03								
01-03 Jan	1,223.7	26.4	0.1	0.0	0.0	0.0	26.5	-
06-10 Jan	1,224.7	232.4	1.2	0.0	0.0	0.0	233.6	-
13-17 Jan	1,225.5	416.2	1.0	0.0	0.0	0.0	417.2	-
20-24 Jan	1,210.2	217.5	0.6	0.0	0.0	0.0	218.1	-
27-31 Jan	1,210.2	385.9	0.0	0.0	0.0	0.0	385.9	-
Jun-01	1,350	0	101	514	0	0	615	10.54
Sep-01	791	0	3	195	0	0	198	10.20
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	-

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.