

Table 19: Secondary Market Activity: January 2002 - March 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 |
|-----------------|-------------------------------------|---|----------------------------------|--|--|---|---|---|
| | | | | | | | | |
| March-03 | | | | | | | | |
| 03-07 Mar | 1,016.0 | 273.9 | 0.4 | 0.0 | 0.0 | 0.0 | 274.3 | - |
| 10-14 Mar | 1,012.4 | 465.0 | 0.0 | 0.0 | 0.0 | 0.0 | 465.0 | - |
| 17-21 Mar | 1,012.6 | 514.3 | 0.2 | 0.0 | 0.0 | 0.0 | 514.5 | - |
| 24-28 Mar | 961.9 | 788.9 | 0.0 | 0.0 | 0.0 | 0.0 | 788.9 | - |
| 31-Mar | 961.9 | 177.3 | 0.0 | 0.0 | 0.0 | 0.0 | 177.3 | - |
| 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 | 957 | 1 | 0 | 0 | 0 | 958 | - |
| Mar-03 | 970 | 2,219 | 1 | 0 | 0 | 0 | 2,220 | - |

¹ Includes Transactions by Primary Dealers.

SMC: Secondary Market Cell of the Bank of Mauritius.

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

² Includes Bills sold Over The Counter (OTC).

Figures may not add up to totals due to rounding.