

Table 19: Secondary Market Activity: May 2002 - May 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
May-03								
01-02 May	933.0	46.5	0.0	0.0	0.0	0.0	46.5	-
05-09 May	881.0	93.1	0.0	0.0	0.0	0.0	93.1	-
12-16 May	881.5	272.2	1.8	0.0	0.0	0.0	274.0	-
19-23 May	810.6	260.5	0.1	0.0	0.0	0.0	260.6	-
26-30 May	753.7	234.5	0.1	0.0	0.0	0.0	234.6	-
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	-
Apr-03	853	1,212	0	0	0	0	1,212	-
May-03	754	907	2	0	0	0	909	-

¹ Includes Transactions by Primary Dealers.

SMC: Secondary Market Cell of the Bank of Mauritius.

² Includes Bills sold Over The Counter (OTC).

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.