

Table 19: Secondary Market Activity

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
October 2002								
01-04 Oct.	850	104	0	0	0	0	104	-
07-11 Oct.	851	144	0	0	0	0	144	-
14-18 Oct.	827	44	1	0	0	0	45	-
21-25 Oct.	828	525	1	0	0	0	526	-
28-31 Oct.	829	42	1	0	0	0	43	-
Jun-00	1,852	61	357	615	0	0	1,033	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
Mar-01	1,046	0	24	520	0	0	544	11.23
Jun-01	1,350	0	101	514	0	0	615	10.54
Jul-01	872	0	2	481	0	0	483	10.93
Aug-01	1,100	85	3	259	0	0	347	10.70
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	3	410	0	0	413	10.30
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	-

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.