

Table 19: Secondary Market Activity: October 2002 - October 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
October-03								
01-03 Oct	738.2	153.4	118.1	29.9	0.0	0.0	301.4	8.37
06-10 Oct	764.8	190.3	26.6	0.0	0.0	0.0	216.9	-
13-17 Oct	764.0	577.5	0.0	0.3	0.0	0.0	577.8	8.60
20-24 Oct	764.0	299.4	0.0	0.0	0.0	0.0	299.4	-
27-31 Oct	740.3	294.1	0.1	23.8	0.0	0.0	318.0	-
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	-
Jun-03	935	1,532	1	1	0	0	1,534	8.47
Jul-03	882	1,136	0	1	0	0	1,138	8.89
Aug-03	761	921	1	0	0	0	922	9.23
Sep-03	650	1,119	39	149	0	0	1,307	9.02
Oct-03	740	1,515	145	54	0	0	1,714	8.48

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. Effective 2 June 2003, such sales have resumed at the Bank's Rodrigues Office.