

**Table 18b: Primary Dealers Transactions: February 2002 - August 2003**

| <b>Period</b>    | <b>Number of Transactions</b> | <b>Value<br/>(Rs million)</b> | <b>Yield<br/>(Per cent per annum)</b> |
|------------------|-------------------------------|-------------------------------|---------------------------------------|
| <b>August-03</b> |                               |                               |                                       |
| 01 Aug           | 13                            | 209.8                         | 6.50-9.47                             |
| 04-08 Aug        | 59                            | 160.6                         | 5.90-9.65                             |
| 11-15 Aug        | 39                            | 282.3                         | 5.80-9.44                             |
| 18-22 Aug        | 41                            | 51.9                          | 7.30-9.50                             |
| 25-29 Aug        | 44                            | 216.8                         | 7.10-9.46                             |
| <b>Feb-02</b>    | 14                            | 84.0                          | 7.90-10.04                            |
| <b>Mar-02</b>    | 41                            | 81.3                          | 7.25-10.40                            |
| <b>Apr-02</b>    | 29                            | 187.3                         | 8.35-10.40                            |
| <b>May-02</b>    | 25                            | 73.3                          | 7.55-10.25                            |
| <b>Jun-02</b>    | 22                            | 628.5                         | 7.25-10.45                            |
| <b>Jul-02</b>    | 35                            | 137.0                         | 7.25-10.55                            |
| <b>Aug-02</b>    | 35                            | 436.1                         | 8.55-10.25                            |
| <b>Sep-02</b>    | 13                            | 201.7                         | 7.00-10.20                            |
| <b>Oct-02</b>    | 101                           | 859.5                         | 7.40-10.75                            |
| <b>Nov-02</b>    | 116                           | 716.0                         | 6.75-11.00                            |
| <b>Dec-02</b>    | 196                           | 1,139.9                       | 6.20-10.50                            |
| <b>Jan-03</b>    | 251                           | 1,278.4                       | 6.45-10.40                            |
| <b>Feb-03</b>    | 191                           | 956.7                         | 5.95-10.40                            |
| <b>Mar-03</b>    | 235                           | 2,219.4                       | 5.95-10.10                            |
| <b>Apr-03</b>    | 223                           | 1,211.6                       | 5.75-9.82                             |
| <b>May-03</b>    | 234                           | 906.8                         | 6.25-9.80                             |
| <b>Jun-03</b>    | 203                           | 1,531.7                       | 5.90-9.75                             |
| <b>Jul-03</b>    | 202                           | 1,136.3                       | 5.90-9.50                             |
| <b>Aug-03</b>    | 196                           | 921.4                         | 5.80-9.65                             |

*Note: As from November 2002, primary dealer transactions include trading in Treasury Bills with maturity exceeding 364 days.*