

**Table 23b: Primary Dealers Transactions: January 2003 - January 2005**

| Period            | Number of Transactions | Value<br>(Rs million) | Yield<br>(Per cent per annum) |
|-------------------|------------------------|-----------------------|-------------------------------|
| <b>January-05</b> |                        |                       |                               |
| 04-07 Jan         | 27                     | 350.2                 | 4.65-6.86                     |
| 10-14 Jan         | 18                     | 69.1                  | 5.00-6.65                     |
| 17-21 Jan         | 24                     | 107.1                 | 5.10-6.86                     |
| 24-28 Jan         | 30                     | 81.5                  | 5.10-6.65                     |
| 31 Jan            | 9                      | 29.0                  | 5.60-6.65                     |
| <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                     |
| <b>Sep-03</b>     | 184                    | 1,119.1               | 6.45-9.48                     |
| <b>Oct-03</b>     | 246                    | 1,514.7               | 6.25-9.15                     |
| <b>Nov-03</b>     | 183                    | 833.9                 | 4.60-9.06                     |
| <b>Dec-03</b>     | 240                    | 1,636.4               | 5.00-8.80                     |
| <b>Jan-04</b>     | 226                    | 1,834.9               | 5.15-8.70                     |
| <b>Feb-04</b>     | 140                    | 1,196.1               | 4.80-7.90                     |
| <b>Mar-04</b>     | 113                    | 1,247.7               | 4.30-7.00                     |
| <b>Apr-04</b>     | 82                     | 1,185.6               | 3.50-5.95                     |
| <b>May-04</b>     | 32                     | 421.9                 | 2.70-4.51                     |
| <b>Jun-04</b>     | 95                     | 1,510.9               | 4.00-5.85                     |
| <b>Jul-04</b>     | 87                     | 687.0                 | 3.10-6.51                     |
| <b>Aug-04</b>     | 120                    | 692.9                 | 4.05-6.60                     |
| <b>Sep-04</b>     | 124                    | 906.0                 | 4.50-6.56                     |
| <b>Oct-04</b>     | 78                     | 574.5                 | 4.00-6.80                     |
| <b>Nov-04</b>     | 65                     | 273.3                 | 4.50-6.91                     |
| <b>Dec-04</b>     | 87                     | 968.8                 | 2.50-6.86                     |
| <b>Jan-05</b>     | 108                    | 636.9                 | 4.65-6.86                     |

Notes: (i) As from November 2002, primary dealer transactions include trading in Treasury Bills with maturity exceeding 364 days.

(ii) As from 22 August 2003, transactions include trading in Bank of Mauritius Bills.