

Table 18b: Primary Dealers Transactions: June 2002 - July 2004

Period	Number of Transactions	Value (Rs million)	Yield (Per cent per annum)
July-04			
01-02 Jul	11	55.6	4.32-5.95
05-09 Jul	24	249.3	3.10-6.15
12-16 Jul	16	141.1	4.55-6.21
19-23 Jul	23	175.6	4.85-6.36
26-30 Jul	13	65.4	5.00-6.51
Jun-02	22	628.5	7.25-10.45
Jul-02	35	137.0	7.25-10.55
Aug-02	35	436.1	8.55-10.25
Sep-02	13	201.7	7.00-10.20
Oct-02	101	859.5	7.40-10.75
Nov-02	116	716.0	6.75-11.00
Dec-02	196	1,139.9	6.20-10.50
Jan-03	251	1,278.4	6.45-10.40
Feb-03	191	956.7	5.95-10.40
Mar-03	235	2,219.4	5.95-10.10
Apr-03	223	1,211.6	5.75-9.82
May-03	234	906.8	6.25-9.80
Jun-03	203	1,531.7	5.90-9.75
Jul-03	202	1,136.3	5.90-9.50
Aug-03	196	921.4	5.80-9.65
Sep-03	184	1,119.1	6.45-9.48
Oct-03	246	1,514.7	6.25-9.15
Nov-03	183	833.9	4.60-9.06
Dec-03	240	1,636.4	5.00-8.80
Jan-04	226	1,834.9	5.15-8.70
Feb-04	140	1,196.1	4.80-7.90
Mar-04	113	1,247.7	4.30-7.00
Apr-04	82	1,185.6	3.50-5.95
May-04	32	421.9	2.70-4.51
Jun-04	95	1,510.9	4.00-5.85
Jul-04	87	687.0	3.10-6.51

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.