

Table 23a: Primary Dealers Transactions: August 2005

Band	Duration (No of Days)	Number of Transactions	Value (Rs million)	Yield (Per cent per annum)
1	Up to 30	3	18.0	5.35-5.40
2	31 to 60	3	25.5	5.00-5.40
3	61 to 90	2	43.5	5.61-5.81
4	91 to 135	3	0.4	5.70-6.00
5	136 to 180	2	0.3	6.25-6.30
6	181 to 240	3	76.9	6.14-6.25
7	241 to 300	1	0.1	6.30
8	301 to 364	13	283.1	6.15-6.83
9	365 to 485	2	1.4	6.70
10	486 to 606	1	20.0	7.05
11	607 to 728	47	213.5	6.85-7.56
Total		80	682.7	5.00-7.56

Table 23b: Primary Dealers Transactions: August 2003 – August 2005

Period	Number of Transactions	Value (Rs million)	Yield (Per cent per annum)
August-05			
01-05 Aug	15	296.3	5.40-7.11
08-12 Aug	17	186.3	5.61-7.56
15-19 Aug	20	177.2	5.00-7.25
22-26 Aug	19	18.4	5.70-7.25
29-31 Aug	9	4.5	6.70-7.25
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
Aug-04	120	692.9	4.05-6.60
Sep-04	124	906.0	4.50-6.56
Oct-04	78	574.5	4.00-6.80
Nov-04	65	273.3	4.50-6.91
Dec-04	87	968.8	2.50-6.86
Jan-05	108	636.9	4.65-6.86
Feb-05	75	309.5	4.95-7.08
Mar-05	104	1,111.2	4.50-7.09
Apr-05	139	1,118.2	3.80-7.13
May-05	93	595.6	3.75-7.01
Jun-05	90	939.6	3.25-7.10
Jul-05	59	360.0	4.50-7.11
Aug-05	80	682.7	5.00-7.56

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.

(iii) With effect from 16 May 2005, the number of Primary Dealers has increased from four to five.