

Table 23a: Primary Dealers Transactions : December 2005

Band	Duration (No of Days)	Number of Transactions	Value (Rs million)	Yield (Per cent per annum)
1	Up to 30	5	95.2	6.65-7.00
2	31 to 60	6	84.3	5.65-7.00
3	61 to 90	16	154.1	5.79-7.00
4	91 to 135	6	102.7	5.70-7.30
5	136 to 180	18	158.0	6.00-7.39
6	181 to 240	-	-	-
7	241 to 300	2	50.1	6.65-6.70
8	301 to 364	39	328.4	6.55-7.85
9	365 to 485	2	27.8	7.82-7.85
10	486 to 606	2	0.4	8.05
11	607 to 728	1	0.7	8.00
Total		97	1,001.7	5.65-8.05

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

Period	Number of Transactions	Value (Rs million)	Yield (Per cent per annum)
December-05			
01-02 Dec	4	23.8	5.79-6.55
05-09 Dec	14	156.5	5.65-8.00
12-16 Dec	24	73.9	6.40-8.05
19-23 Dec	30	241.1	6.40-7.85
26-30 Dec	25	506.4	6.75-7.85
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
Sep-05	68	577.3	5.60-7.30
Oct-05	73	354.3	5.65-7.05
Nov-05	57	444.8	5.35-7.25
Dec-05	97	1,001.7	5.65-8.05

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.