

Table 23a: Primary Dealers Transactions : June 2005

| Band | Duration (No of Days) | Number of Transactions | Value (Rs million) | Yield (Per cent per annum) |
|--------------|--------------------------|---------------------------|-----------------------|-------------------------------|
| 1 | Up to 30 | 13 | 225.1 | 3.25-5.30 |
| 2 | 31 to 60 | 4 | 31.0 | 4.55-5.35 |
| 3 | 61 to 90 | 5 | 92.0 | 5.20-5.45 |
| 4 | 91 to 135 | 2 | 13.5 | 5.35-5.55 |
| 5 | 136 to 180 | 8 | 129.3 | 5.50-5.95 |
| 6 | 181 to 240 | 2 | 17.6 | 5.65-5.95 |
| 7 | 241 to 300 | 2 | 0.9 | 6.00-6.30 |
| 8 | 301 to 364 | 11 | 95.1 | 6.15-6.26 |
| 9 | 365 to 485 | 2 | 6.8 | 6.20 |
| 10 | 486 to 606 | - | - | - |
| 11 | 607 to 728 | 41 | 328.3 | 6.70-7.10 |
| Total | | 90 | 939.6 | 3.25-7.10 |

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

| Period | Number of Transactions | Value (Rs million) | Yield (Per cent per annum) |
|----------------|---------------------------|-----------------------|-------------------------------|
| June-05 | | | |
| 01-03 Jun | 8 | 69.6 | 3.65-6.92 |
| 06-10 Jun | 22 | 288.3 | 3.75-6.95 |
| 13-17 Jun | 29 | 331.6 | 3.70-6.90 |
| 20-24 Jun | 15 | 158.7 | 3.30-6.91 |
| 27-30 Jun | 16 | 91.4 | 3.25-7.10 |
| 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 |
| 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 |

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.