

Table 23a: Primary Dealers Transactions : October 2005

Band	Duration (No of Days)	Number of Transactions	Value (Rs million)	Yield (Per cent per annum)
1	Up to 30	–	–	–
2	31 to 60	–	–	–
3	61 to 90	7	48.0	5.65-5.95
4	91 to 135	2	0.5	5.65-5.95
5	136 to 180	10	77.4	6.00-6.32
6	181 to 240	1	0.1	6.15
7	241 to 300	–	–	–
8	301 to 364	51	227.7	6.55-6.85
9	365 to 485	–	–	–
10	486 to 606	2	0.6	7.05
11	607 to 728	–	–	–
Total		73	354.3	5.65-7.05

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

Period	Number of Transactions	Value (Rs million)	Yield (Per cent per annum)
October-05			
03-07 Oct	11	42.7	5.65-6.55
10-14 Oct	20	76.0	5.77-7.05
17-21 Oct	15	39.4	6.31-6.77
24-28 Oct	25	191.7	5.65-7.05
31 Oct	2	4.5	5.65-6.55
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
Sep-05	68	577.3	5.60-7.30
Oct-05	73	354.3	5.65-7.05

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.