

Table 23a: Primary Dealers Transactions: September 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	9	67.6	5.70-5.82
4	91 to 135	5	31.4	5.60-5.70
5	136 to 180	10	78.9	5.95-6.37
6	181 to 240	1	0.3	6.10
7	241 to 300	2	3.2	6.35
8	301 to 364	29	221.0	6.55-6.86
9	365 to 485	1	0.3	6.70
10	486 to 606	5	169.1	7.00-7.30
11	607 to 728	6	5.5	7.00-7.25
Total		68	577.3	5.60-7.30

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

Period	Number of Transactions	Value (Rs million)	Yield (Per cent per annum)
September-05			
01-02 Sep	4	130.1	6.55-7.15
05-09 Sep	13	95.3	5.95-7.25
12-16 Sep	17	90.7	5.70-7.30
19-23 Sep	23	182.2	5.60-6.86
26-30 Sep	11	79.0	5.70-6.77
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
Sep-05	68	577.3	5.60-7.30

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.