

Table 23a: Primary Dealers Transactions: February 2006

Band	Duration (No of Days)	Number of Transactions	Value (Rs million)	Yield (Per cent per annum)
1	Up to 30	1	10.0	4.10
2	31 to 60	2	86.0	6.46-6.70
3	61 to 90	12	66.3	6.86-6.87
4	91 to 135	2	30.0	6.60-7.00
5	136 to 180	6	22.8	6.95-7.34
6	181 to 240	9	137.3	7.10-7.40
7	241 to 300	6	57.6	7.40-7.60
8	301 to 364	37	184.7	7.50-7.82
9	365 to 485	8	58.1	7.70-7.85
10	486 to 606	1	5.6	7.12
11	607 to 728	-	-	-
Total		84	658.4	4.10-7.85

Table 23b: Primary Dealers Transactions: February 2004 - February 2006

Period	Number of Transactions	Value (Rs million)	Yield (Per cent per annum)
February-06			
02-03 Feb	13	26.1	6.87-7.82
06-10 Feb	16	31.2	6.86-7.81
13-17 Feb	17	128.2	6.46-7.82
20-24 Feb	33	447.5	6.70-7.85
27-28 Feb	5	25.4	4.10-7.60
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
Jan-06	115	1,182.5	6.10-8.06
Feb-06	84	658.4	4.10-7.85

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.