

Table 23a: Primary Dealers Transactions: January 2006

Band	Duration (No of Days)	Number of Transactions	Value (Rs million)	Yield (Per cent per annum)
1	Up to 30	3	40.0	6.10-6.65
2	31 to 60	4	40.0	6.50
3	61 to 90	14	98.8	6.25-6.88
4	91 to 135	2	219.5	6.89-7.00
5	136 to 180	7	246.8	7.33-7.50
6	181 to 240	3	17.0	7.10-7.40
7	241 to 300	2	8.2	7.50-7.70
8	301 to 364	45	337.9	7.55-7.90
9	365 to 485	33	124.3	7.60-8.00
10	486 to 606	2	50.0	8.06
11	607 to 728	-	-	-
Total		115	1,182.5	6.10-8.06

Table 23b: Primary Dealers Transactions: January 2004 – January 2006

Period	Number of Transactions	Value (Rs million)	Yield (Per cent per annum)
January-06			
03-06 Jan	24	651.1	7.00-8.00
09-13 Jan	18	46.2	6.40-7.70
16-20 Jan	46	285.3	6.10-8.06
23-27 Jan	23	193.1	6.65-7.85
30-31 Jan	4	6.8	6.65-7.55
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
Jan-06	115	1,182.5	6.10-8.06

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.