

Table 23a: Primary Dealers Transactions: March 2006

Band	Duration (No of Days)	Number of Transactions	Value (Rs million)	Yield (Per cent per annum)
1	Up to 30	4	55.0	4.00-4.85
2	31 to 60	5	78.4	6.10-6.70
3	61 to 90	21	170.6	6.86-6.87
4	91 to 135	–	–	–
5	136 to 180	20	169.2	7.00-7.34
6	181 to 240	3	6.2	7.15-7.20
7	241 to 300	1	0.1	7.50
8	301 to 364	44	245.1	7.60-7.82
9	365 to 485	–	–	–
10	486 to 606	–	–	–
11	607 to 728	–	–	–
Total		98	724.6	4.00-7.82

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

Period	Number of Transactions	Value (Rs million)	Yield (Per cent per annum)
March-06			
01-03 Mar	23	109.1	4.00-7.82
06-10 Mar	22	118.8	6.86-7.82
13-17 Mar	18	90.5	6.86-7.82
20-24 Mar	23	332.5	4.85-7.82
27-31 Mar	12	73.7	6.86-7.82
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
Mar-06	98	724.6	4.00-7.82

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.