

Table 23a: Primary Dealers Transactions : May 2006

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	10	84.5	6.60-6.90
4	91 to 135	6	130.0	6.40-7.00
5	136 to 180	9	95.2	6.90-7.34
6	181 to 240	1	0.5	7.45
7	241 to 300	3	2.0	7.40-7.70
8	301 to 364	21	245.7	7.60-7.82
9	365 to 485	3	0.3	7.75
10	486 to 606	–	–	–
11	607 to 728	–	–	–
Total		53	558.2	6.40-7.82

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

Period	Number of Transactions	Value (Rs million)	Yield (Per cent per annum)
May-06			
02-05 May	14	172.5	6.40-7.81
08-12 May	10	122.8	6.60-7.82
5-19 May	17	88.1	6.86-7.82
22-26 May	9	159.6	6.86-7.82
29-31 May	3	15.2	6.95-7.60
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
Apr-06	70	417.4	6.50-7.82
May-06	53	558.2	6.40-7.82

Notes: (i) As from 22 August 2003, transactions include trading in Bank of Mauritius Bills.

(ii) With effect from 16 May 2005, the number of Primary Dealers has increased from four to five.