

Table 23a: Primary Dealers Transactions: March 2005

Band	Duration (No of Days)	Number of Transactions	Value (Rs million)	Yield (Per cent per annum)
1	Up to 30	1	30.0	4.50
2	31 to 60	6	125.1	4.55-5.15
3	61 to 90	9	124.9	5.00-5.45
4	91 to 135	15	253.3	5.30-5.65
5	136 to 180	4	65.5	5.70-5.85
6	181 to 240	7	36.5	5.80-6.00
7	241 to 300	2	1.7	6.05-6.50
8	301 to 364	30	371.6	6.20-6.55
9	365 to 485	–	–	–
10	486 to 606	1	0.7	7.05
11	607 to 728	29	101.9	6.85-7.09
Total		104	1,111.2	4.50-7.09

Table 23b: Primary Dealers Transactions: March 2003 - March 2005

Period	Number of Transactions	Value (Rs million)	Yield (Per cent per annum)
March-05			
01-04 Mar	21	307.5	5.00-7.07
07-11 Mar	14	248.6	5.15-7.07
14-18 Mar	12	101.6	5.33-6.90
21-25 Mar	23	131.2	5.33-7.09
28-31 Mar	34	322.3	4.50-6.90
Mar-03	235	2,219.4	5.95-10.10
Apr-03	223	1,211.6	5.75-9.82
May-03	234	906.8	6.25-9.80
Jun-03	203	1,531.7	5.90-9.75
Jul-03	202	1,136.3	5.90-9.50
Aug-03	196	921.4	5.80-9.65
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

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.