

Table 22b: Repurchase Transactions between Bank of Mauritius and Former Category 1 Banks: August 2003 – August 2005

	Repurchase Transactions Held							Reverse Repurchase Transactions Held						
	Number of Transactions	Amount Received	Amount Accepted	Repurchase Period	Range of Yields on Bids Received	Lowest Yield Accepted	Weighted Yield on Bids Accepted	Number of Transactions	Amount Received	Amount Accepted	Repurchase Period	Range of Yields on Bids Received	Highest Yield Accepted	Weighted Yield on Bids Accepted
		(Rs million)		(Day/s)	(Per cent per annum)				(Rs million)		(Day/s)	(Per cent per annum)		
Aug-03	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Sep-03	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Oct-03	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Nov-03	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Dec-03	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Jan-04	-	-	-	-	-	-	-	1	2,620	800	3	0.25-1.50	0.35	0.30
Feb-04	-	-	-	-	-	-	-	2	5,350	1,900	1 - 2	0.10-1.00	0.50	0.21
Mar-04	-	-	-	-	-	-	-	3	9,450	2,900	2 - 3	0.01-1.05	0.90	0.51
Apr-04	-	-	-	-	-	-	-	4	11,550	3,600	2 - 7	0.20-1.15	1.15	0.89
May-04	-	-	-	-	-	-	-	5	17,005	5,600	7	1.15	1.15	1.15
Jun-04	-	-	-	-	-	-	-	4	7,790	3,050	7	1.15	1.15	1.15
Jul-04	-	-	-	-	-	-	-	4	5,320	3,700	7	1.15	1.15	1.15
Aug-04	-	-	-	-	-	-	-	5	9,230	3,600	7	1.15	1.15	1.15
Sep-04	-	-	-	-	-	-	-	2	4,485	2,200	7	1.15	1.15	1.15
Oct-04	2	1,970	1,500	1 - 2	1.15 - 2.50	1.75	2.02	-	-	-	-	-	-	-
Nov-04	-	-	-	-	-	-	-	1	2,945	1,200	2	1.25-1.75	1.45	1.41
Dec-04	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Jan-05	-	-	-	-	-	-	-	1	2,010	1,000	3	1.15-2.00	1.50	1.31
Feb-05	2	725	725	2 - 3	5.00	5.00	5.00	-	-	-	-	-	-	-
Mar-05	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Apr-05	-	-	-	-	-	-	-	2	4,170	2,100	2 - 3	1.25-2.00	1.45	1.31
May-05	-	-	-	-	-	-	-	2	4,960	1,800	3 - 4	1.00-2.00	1.15	1.08
Jun-05	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Jul-05	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Aug-05	1	720	720	2	5.25	5.25	5.25	-	-	-	-	-	-	-

Note: From 12 April 2004 to 13 September 2004, the Bank conducted 7-day reverse repurchase transactions at a fixed rate.