

Table 22b: Repurchase Transactions between Bank of Mauritius and Former Category 1 Banks: January 2004 – January 2006

	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)		
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	-	-	-	-	-	-	-
Sep-05	-	-	-	-	-	-	-	2	7,560	1,000	2 - 3	2.50	2.50	2.50
Oct-05	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Nov-05	-	-	-	-	-	-	-	1	1,680	700	3	2.50	2.50	2.50
Dec-05	1	650	650	7	5.75	5.75	5.75	-	-	-	-	-	-	-
Jan-06	-	-	-	-	-	-	-	2	7,605	1,500	3	3.50	3.50	3.50

Note: From 12 April 2004 to 13 September 2004, and effective 20 September 2005, the Bank has conducted reverse repurchase transactions at a fixed rate. Effective 08 February 2005, repurchase transactions have also been conducted at a fixed rate.