

Table 22b: Repurchase Transactions between Bank of Mauritius and Former Category 1 Banks: July 2003 – July 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)             |                        |                                 |
| Jul-03 | 1                            | 550             | 325             | 1                 | 4.75-5.00                        | 5.00                  | 5.00                            | 2                                    | 2,845           | 1,300           | 1 - 2             | 0.75-2.00                        | 1.25                   | 0.95                            |
| 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 | -                            | -               | -               | -                 | -                                | -                     | -                               | -                                    | -               | -               | -                 | -                                | -                      | -                               |

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