

Table 23a: Repurchase Transactions between Bank of Mauritius and Banks:December 2009

Date	Type of Transaction	Amount put on Auction (Rs million)	Repurchase Period (Day/s)	Value of Bids Received (Rs million)	Value of Bids Accepted (Rs million)	Repurchase Rate (Per cent per annum)
29-Dec-09	Repo	*	7	1,200	1,200	7.00

* Amount put on auction not specified

Note : Effective 01 April 2008, the Bank implemented operational changes in Liquidity Management whereby repurchase transactions are conducted at the key Repo Rate $\pm$ 125 basis points.

Source: Financial Markets Operations Division.

Table 23b: Repurchase Transactions between Bank of Mauritius and Banks: December 2008 - December 2009

	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)	
Dec-08	3	3,550	3,050	7 - 21	8.00-9.00	8.00	8.52	-	-	-	-	-	-	-
Jan-09	1	2,500	2,500	14	8.00	8.00	8.00	-	-	-	-	-	-	-
Feb-09	-	-	-	-	-	-	-	1	1,600	800	7	5.50	5.50	5.50
Mar-09	-	-	-	-	-	-	-	1	2,325	500	7	5.50	5.50	5.50
Apr-09	-	-	-	-	-	-	-	-	-	-	-	-	-	-
May-09	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Jun-09	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Jul-09	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Aug-09	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Sep-09	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Oct-09	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Nov-09	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Dec-09	1	1,200	1,200	7	7.00	7.00	7.00	-	-	-	-	-	-	-

Note : Effective 01 April 2008, the Bank implemented operational changes in Liquidity Management whereby repurchase transactions are conducted at the Key Repo Rate $\pm$ 125 basis points.

Source: Financial Markets Operations Division.