

Table 23: Repurchase Transactions between Bank of Mauritius and Banks: January 2009 - January 2010

	Repurchase Transactions Held						Reverse Repurchase Transactions Held							
	Number of Transactions	Amount Received (Rs million)	Amount Accepted	Repurchase Period (Day/s)	Range of Yields on Bids Received	Lowest Yield Accepted (Per cent per annum)	Weighted Yield on Bids Accepted	Number of Transactions	Amount Received (Rs million)	Amount Accepted	Repurchase Period (Day/s)	Range of Yields on Bids Received	Highest Yield Accepted (Per cent per annum)	Weighted Yield on Bids Accepted
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	-	-	-	-	-	-	-
Jan-10	-	-	-	-	-	-	-	-	-	-	-	-	-	-

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.