

Table 22b: Repurchase Transactions between Bank of Mauritius and Banks : January 2005 – January 2007

	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-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
Feb-06	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Mar-06	-	-	-	-	-	-	-	1	4,450	700	2	3.50	3.50	3.50
Apr-06	-	-	-	-	-	-	-	1	3,020	700	3	3.50	3.50	3.50
May-06	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Jun-06	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Jul-06	-	-	-	-	-	-	-	1	4,095	700	3	3.50-4.00	4.00	3.77
Aug-06	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Sep-06	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Oct-06	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Nov-06	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Dec-06	-	-	-	-	-	-	-	2	8,980	2,000	1	8.00	8.00	8.00
Jan-07	-	-	-	-	-	-	-	11	23,109	15,695	1 - 3	8.00	8.00	8.00

Notes: (1) From 20 September 2005 to 18 April 2006, the Bank has conducted reverse repurchase transactions at a fixed rate.

(2) Effective 08 February 2005, repurchase transactions have also been conducted at a fixed rate.

(3) Effective 18 December 2006, the Bank implemented a new Monetary Policy Framework whereby repurchase transactions are conducted at the Repo rate \pm 50 basis points.