

Table 22a: Repurchase Transactions between Bank of Mauritius and Banks : July 2006

	18-Jul-06
1. Type of Transaction	Reverse Repo
2. Amount put on Auction (<i>Rs mn</i>)	*
3. Repurchase Period (<i>day/s</i>)	3
4. Value of Bids Received (<i>Rs mn</i>)	4,095
5. Value of Bids Accepted (<i>Rs mn</i>)	700
6. Range of Yields on Bids Received	3.00-4.50
7. Lowest Yield Accepted for Repurchase Transactions (<i>% p.a.</i>)	–
8. Highest Yield Accepted for Reverse Repurchase Transactions (<i>% p.a.</i>)	4.00
9. Weighted Average Yield on Bids Accepted (<i>% p.a.</i>)	3.77

* Amount put on auction not specified