

Table 24: Repurchase Transactions between Bank of Mauritius and Banks: November 2009 - November 2010

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)		
Nov-09	-	-	-	-	-	-	-		-	-	-	-	-	-	-
Dec-09	1	1,200	1,200	7	7.00	7.00	7.00		-	-	-	-	-	-	-
Jan-10	-	-	-	-	-	-	-		-	-	-	-	-	-	-
Feb-10	-	-	-	-	-	-	-		-	-	-	-	-	-	-
Mar-10	-	-	-	-	-	-	-		-	-	-	-	-	-	-
Apr-10	-	-	-	-	-	-	-		-	-	-	-	-	-	-
May-10	-	-	-	-	-	-	-		-	-	-	-	-	-	-
Jun-10	-	-	-	-	-	-	-		1	3,900	1,000	7	4.50	4.50	4.50
Jul-10	-	-	-	-	-	-	-		2	9,160	2,900	14	4.50	4.50	4.50
Aug-10	-	-	-	-	-	-	-		-	-	-	-	-	-	-
Sep-10	-	-	-	-	-	-	-		-	-	-	-	-	-	-
Oct-10	-	-	-	-	-	-	-		-	-	-	-	-	-	-
Nov-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.