

Table 23b: Repurchase Transactions between Bank of Mauritius and Banks: May 2008 - February 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)	
May-08	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Jun-08	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Jul-08	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Aug-08	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Sep-08	4	3,700	3,500	7 - 14	9.50	9.50	9.50	-	-	-	-	-	-	-
Oct-08	5	13,455	12,255	4 - 14	9.50	9.50	9.50	-	-	-	-	-	-	-
Nov-08	3	5,790	5,590	7	9.00	9.00	9.00	-	-	-	-	-	-	-
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

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.