

Table 23: Repurchase Transactions between Bank of Mauritius and Banks: August 2008 - May 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) | |
| 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 |
| Mar-09 | - | - | - | - | - | - | - | 1 | 2,325 | 500 | 7 | 5.50 | 5.50 | 5.50 |
| Apr-09 | - | - | - | - | - | - | - | - | - | - | - | - | - | - |
| May-09 | - | - | - | - | - | - | - | - | - | - | - | - | - | - |

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.