

Table 19a: Auctions of Treasury/Bank of Mauritius Bills : July and August 2005
(Rs million)

	Auction held on				Total	
	5-Aug-05	12-Aug-05	19-Aug-05	26-Aug-05	Jul-05	Aug-05
1. Amount of Bills put on Tender	450	1,200	1,450	1,175	7,175	4,275
2. Value of Bids Received	808	1,314	1,140	1,053	9,364	4,315
3. Value of Bids Accepted	450	1,200	1,120	703	7,175	3,473
4. Value of Bills Maturing	655	829	1,709	1,275	6,315	4,468
5. Net Issue of Bills (3 - 4)	(205)	371	(589)	(572)	860	(995)

Figures may not add up to totals due to rounding.

Notes: (1) Effective 22 August 2003, the Bank of Mauritius started to issue Bank of Mauritius Bills in addition to Treasury Bills.

(2) Effective 19 August 2005, the issue of Bills with maturity of 728 days has been discontinued.

Table 19b: Auctions of Treasury/Bank of Mauritius Bills : August 2004 - August 2005

	Aug-04	Sep-04	Oct-04	Nov-04	Dec-04	Jan-05	Feb-05	Mar-05	Apr-05	May-05	Jun-05	Jul-05	Aug-05
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	5,100	5,870	1,850	4,350	7,575	4,050	3,750	7,825	5,725	7,400	8,925	7,175	4,275
2. Total Bids Received	12,174	13,765	5,730	8,971	10,476	6,465	7,898	10,119	16,982	18,342	11,903	9,364	4,315
91-day	3,718	4,861	2,151	3,054	4,213	3,816	2,321	790	1,959	2,381	1,330	1,079	651
182-day	2,223	2,645	1,103	3,199	3,550	542	1,164	2,289	4,823	2,709	1,803	859	991
364-day	2,510	3,221	1,057	1,782	1,718	988	2,582	4,112	5,512	6,124	4,080	1,960	1,600
728-day	3,723	3,038	1,419	936	995	1,119	1,831	2,928	4,688	7,128	4,690	5,466	1,073
3. Total Bids Accepted	5,100	5,870	1,850	4,350	7,143	3,072	3,750	7,009	5,725	7,400	7,733	7,175	3,473
91-day	1,723	2,040	671	1,442	2,884	1,819	1,111	446	510	1,018	746	863	561
182-day	1,061	1,152	340	1,467	2,489	360	466	1,509	1,655	1,115	1,148	701	798
364-day	855	1,411	363	917	1,081	392	1,344	2,927	1,932	2,431	2,689	1,488	1,271
728-day	1,461	1,267	476	524	689	501	829	2,127	1,628	2,836	3,150	4,122	843
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	5.02	5.05	5.06	5.20	5.23	5.22	5.31	5.35	5.34	5.30	5.27	5.29	5.69
182-day	5.34	5.40	5.56	5.69	5.73	5.73	5.82	5.88	5.86	5.78	5.75	5.81	6.29
364-day	5.94	5.90	6.05	6.17	6.23	6.23	6.44	6.44	6.41	6.33	6.28	6.31	6.78
728-day	6.59	6.59	6.70	6.87	6.90	6.91	7.12	7.12	7.08	6.99	6.94	7.11	7.46
5. Overall Weighted Yield	5.69	5.65	5.77	5.77	5.72	5.68	6.18	6.46	6.35	6.36	6.37	6.60	6.66
6. Bank Rate (Simple Average)	5.26	5.38	5.36	5.64	5.60	5.50	5.70	6.14	6.01	6.01	5.98	5.94	6.22

Figures may not add up to totals due to rounding.

Notes: (1) Effective 22 August 2003, the Bank of Mauritius started to issue Bank of Mauritius Bills in addition to Treasury Bills.

(2) Effective 19 August 2005, the issue of Bills with maturity of 728 days has been discontinued.