

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

	Auction held on					Total	
	2-Dec-05	9-Dec-05	16-Dec-05	23-Dec-05	30-Dec-05	Nov-05	Dec-05
1. Amount of Bills put on Tender	100	4,600	-	2,650	725	2,325	8,075
2. Value of Bids Received	549	2,728	-	1,659	646	3,729	5,582
3. Value of Bids Accepted	100	2,021	-	1,573	586	1,796	4,280
4. Value of Bills Maturing	927	2,283	1,978	894	322	4,083	6,404
5. Net Issue of Bills (3 - 4)	(827)	(263)	(1,978)	680	264	(2,287)	(2,124)

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 : December 2004 - December 2005

	Dec-04	Jan-05	Feb-05	Mar-05	Apr-05	May-05	Jun-05	Jul-05	Aug-05	Sep-05	Oct-05	Nov-05	Dec-05
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	7,575	4,050	3,750	7,825	5,725	7,400	8,925	7,175	4,275	3,575	2,900	2,325	8,075
2. Total Bids Received	10,476	6,465	7,898	10,119	16,982	18,342	11,903	9,364	4,315	7,473	6,162	3,729	5,582
91-day	4,213	3,816	2,321	790	1,959	2,381	1,330	1,079	651	2,585	1,618	1,306	1,313
182-day	3,550	542	1,164	2,289	4,823	2,709	1,803	859	991	1,763	1,072	809	1,549
364-day	1,718	988	2,582	4,112	5,512	6,124	4,080	1,960	1,600	3,125	3,472	1,614	2,720
728-day	995	1,119	1,831	2,928	4,688	7,128	4,690	5,466	1,073	-	-	-	-
3. Total Bids Accepted	7,143	3,072	3,750	7,009	5,725	7,400	7,733	7,175	3,473	3,575	2,900	1,796	4,280
91-day	2,884	1,819	1,111	446	510	1,018	746	863	561	1,217	850	612	1,066
182-day	2,489	360	466	1,509	1,655	1,115	1,148	701	798	913	556	395	1,267
364-day	1,081	392	1,344	2,927	1,932	2,431	2,689	1,488	1,271	1,445	1,494	789	1,947
728-day	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	5.23	5.22	5.31	5.35	5.34	5.30	5.27	5.29	5.69	5.82	5.80	5.83	6.84
182-day	5.73	5.73	5.82	5.88	5.86	5.78	5.75	5.81	6.29	6.38	6.35	6.36	7.36
364-day	6.23	6.23	6.44	6.44	6.41	6.33	6.28	6.31	6.78	6.86	6.80	6.81	7.84
728-day	6.90	6.91	7.12	7.12	7.08	6.99	6.94	7.11	7.46	-	-	-	-
5. Overall Weighted Yield	5.72	5.68	6.18	6.46	6.35	6.36	6.37	6.60	6.66	6.39	6.42	6.38	7.45
6. Bank Rate (Simple Average)	5.60	5.50	5.70	6.14	6.01	6.01	5.98	5.94	6.22	6.40	6.38	6.42	7.16

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.