

Table 19a: Auctions of Treasury/Bank of Mauritius Bills : January 2006 and February 2006
(Rs million)

	Auction held on				Total	
	03-Feb-06	10-Feb-06	17-Feb-06	24-Feb-06	Jan-06	Feb-06
1. Amount of Bills put on Tender	100	100	500	1,475	3,775	2,175
2. Value of Bids Received	563	848	2,829	5,530	7,953	9,770
3. Value of Bids Accepted	100	100	500	1,475	3,775	2,175
4. Value of Bills Maturing	409	731	1,717	1,588	4,760	4,444
5. Net Issue of Bills (3 - 4)	(309)	(631)	(1,217)	(113)	(985)	(2,269)

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 : February 2005 - February 2006

	Feb-05	Mar-05	Apr-05	May-05	Jun-05	Jul-05	Aug-05	Sep-05	Oct-05	Nov-05	Dec-05	Jan-06	Feb-06
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	3,750	7,825	5,725	7,400	8,925	7,175	4,275	3,575	2,900	2,325	8,075	3,775	2,175
2. Total Bids Received	7,898	10,119	16,982	18,342	11,903	9,364	4,315	7,473	6,162	3,729	5,582	7,953	9,770
91-day	2,321	790	1,959	2,381	1,330	1,079	651	2,585	1,618	1,306	1,313	1,114	1,839
182-day	1,164	2,289	4,823	2,709	1,803	859	991	1,763	1,072	809	1,549	3,669	3,838
364-day	2,582	4,112	5,512	6,124	4,080	1,960	1,600	3,125	3,472	1,614	2,720	3,170	4,093
728-day	1,831	2,928	4,688	7,128	4,690	5,466	1,073	-	-	-	-	-	-
3. Total Bids Accepted	3,750	7,009	5,725	7,400	7,733	7,175	3,473	3,575	2,900	1,796	4,280	3,775	2,175
91-day	1,111	446	510	1,018	746	863	561	1,217	850	612	1,066	435	380
182-day	466	1,509	1,655	1,115	1,148	701	798	913	556	395	1,267	1,825	857
364-day	1,344	2,927	1,932	2,431	2,689	1,488	1,271	1,445	1,494	789	1,947	1,515	938
728-day	829	2,127	1,628	2,836	3,150	4,122	843	-	-	-	-	-	-
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	5.31	5.35	5.34	5.30	5.27	5.29	5.69	5.82	5.80	5.83	6.84	6.90	6.90
182-day	5.82	5.88	5.86	5.78	5.75	5.81	6.29	6.38	6.35	6.36	7.36	7.39	7.37
364-day	6.44	6.44	6.41	6.33	6.28	6.31	6.78	6.86	6.80	6.81	7.84	7.85	7.85
728-day	7.12	7.12	7.08	6.99	6.94	7.11	7.46	-	-	-	-	-	-
5. Overall Weighted Yield	6.18	6.46	6.35	6.36	6.37	6.60	6.66	6.39	6.42	6.38	7.45	7.52	7.49
6. Bank Rate (Simple Average)	5.70	6.14	6.01	6.01	5.98	5.94	6.22	6.40	6.38	6.42	7.16	7.53	7.44

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.