

Table 19a: Auctions of Treasury/Bank of Mauritius Bills : December 2005 and January 2006
(Rs million)

	Auction held on				Total	
	6-Jan-06	13-Jan-06	20-Jan-06	27-Jan-06	Dec-05	Jan-06
1. Amount of Bills put on Tender	1,325	1,000	700	750	8,075	3,775
2. Value of Bids Received	1,979	1,938	2,461	1,575	5,582	7,953
3. Value of Bids Accepted	1,325	1,000	700	750	4,280	3,775
4. Value of Bills Maturing	1,853	1,219	818	870	6,404	4,760
5. Net Issue of Bills (3 - 4)	(528)	(219)	(118)	(120)	(2,124)	(985)

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 : January 2005 -January 2006

	Jan-05	Feb-05	Mar-05	Apr-05	May-05	Jun-05	Jul-05	Aug-05	Sep-05	Oct-05	Nov-05	Dec-05	Jan-06
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	4,050	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. Total Bids Received	6,465	7,898	10,119	16,982	18,342	11,903	9,364	4,315	7,473	6,162	3,729	5,582	7,953
91-day	3,816	2,321	790	1,959	2,381	1,330	1,079	651	2,585	1,618	1,306	1,313	1,114
182-day	542	1,164	2,289	4,823	2,709	1,803	859	991	1,763	1,072	809	1,549	3,669
364-day	988	2,582	4,112	5,512	6,124	4,080	1,960	1,600	3,125	3,472	1,614	2,720	3,170
728-day	1,119	1,831	2,928	4,688	7,128	4,690	5,466	1,073	–	–	–	–	–
3. Total Bids Accepted	3,072	3,750	7,009	5,725	7,400	7,733	7,175	3,473	3,575	2,900	1,796	4,280	3,775
91-day	1,819	1,111	446	510	1,018	746	863	561	1,217	850	612	1,066	435
182-day	360	466	1,509	1,655	1,115	1,148	701	798	913	556	395	1,267	1,825
364-day	392	1,344	2,927	1,932	2,431	2,689	1,488	1,271	1,445	1,494	789	1,947	1,515
728-day	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	5.22	5.31	5.35	5.34	5.30	5.27	5.29	5.69	5.82	5.80	5.83	6.84	6.90
182-day	5.73	5.82	5.88	5.86	5.78	5.75	5.81	6.29	6.38	6.35	6.36	7.36	7.39
364-day	6.23	6.44	6.44	6.41	6.33	6.28	6.31	6.78	6.86	6.80	6.81	7.84	7.85
728-day	6.91	7.12	7.12	7.08	6.99	6.94	7.11	7.46	–	–	–	–	–
5. Overall Weighted Yield	5.68	6.18	6.46	6.35	6.36	6.37	6.60	6.66	6.39	6.42	6.38	7.45	7.52
6. Bank Rate (Simple Average)	5.50	5.70	6.14	6.01	6.01	5.98	5.94	6.22	6.40	6.38	6.42	7.16	7.53

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.