Table 20: Bank Rate and Weighted Average Yields on Treasury/Bank of Mauritius Bills: July 2005

(Per cent per annum)

	Auction held on				
	01-Jul-05	08-Jul-05	15-Jul-05	22-Jul-05	29-Jul-05
1. Weighted Yield on:					
91-day	5.28	5.28	5.29	5.29	5.29
182-day	5.81	5.81	5.81	5.82	5.80
364-day	6.30	6.30	6.32	6.32	6.32
728-day	7.03	7.10	7.12	7.14	7.15
2. Overall Weighted Average Yield	6.36	6.83	6.71	6.64	6.24
3. Bank Rate [1]	5.84	6.15	5.90	5.97	5.74

[1] Bank Rate is determined on the basis of overall weighted average yield on Bills with maturities of 91,182 and 364 days only.
Note: Effective 22 August 2003, the Bank of Mauritius started to issue Bank of Mauritius Bills in addition to Treasury Bills.

Table 21a: Auctions of Five-Year Government of Mauritius Bonds: March 2004 - June 2005

	Auction held on					
	31-Mar-04	30-Jun-04	30-Sep-04	30-Dec-04 *	31-Mar-05	29-Jun-05**
1. Amount of Bonds put on Tender *(Rs mn)*	**500.0**	**500.0**	**500.0**	**500.0**	**500.0**	**500.0**
2. Value of Bids Received *(Rs mn)*	**1,691.1**	**1,101.8**	**1,208.6**	**1,271.7**	**1,164.4**	**1,515.4**
3. Value of Bids Accepted *(Rs mn)*	**500.0**	**500.0**	**500.0**	**500.0**	**500.0**	**500.0**
4. Coupon Rate *(% p.a.)*	**8.00**	**8.00**	**8.00**	**8.00**	**8.00**	**8.00**
5. Highest Yield Accepted *(% p.a.)*	**7.98**	**7.95**	**7.95**	**8.25**	**8.30**	**8.20**
6. Weighted Average Yield on Bids Accepted *(% p.a.)*	**7.38**	**7.37**	**7.65**	**8.03**	**8.23**	**8.13**
7. Weighted Price of Bids Accepted *(%)*	**102.554**	**102.595**	**101.432**	**99.879**	**99.073**	**99.474**

** Issue of 31 December 2004* *** Issue of 30 June 2005*

Table 21b: Auctions of Mauritius Development Loan Stocks: 23 December 2004 and 14 January 2005

Amount of Stocks put on Tender *(Rs mn)*	*23 December 2004 - Rs1,500mn			14 January 2005 - Rs1,500mn		
	Stock 1	Stock 2	Stock 3	Stock 1	Stock 2	Stock 3
1. Value of Bids Received *(Rs mn)*	**899.0**	**530.9**	**593.6**	**877.9**	**840.3**	**952.9**
2. Value of Bids Accepted *(Rs mn)*	**396.5**	**522.9**	**580.6**	**195.9**	**786.2**	**517.9**
3. Coupon Rate *(% p.a.)*	**8.50**	**8.75**	**9.00**	**8.50**	**8.75**	**9.00**
4. Highest Yield Accepted *(% p.a.)*	**9.00**	**9.99**	**10.06**	**8.85**	**9.90**	**10.05**
5. Weighted Yield on Bids Accepted *(% p.a.)*	**8.58**	**9.66**	**9.98**	**8.66**	**9.82**	**10.00**
6. Weighted Price of Bids Accepted *(%)*	**99.585**	**93.916**	**92.458**	**99.173**	**92.900**	**92.314**

**Issue of 24 December 2004:*
Stock 1: 8.50% Mauritius Development Loan Stock 2011 (24 Dec 2011)
Stock 2: 8.75% Mauritius Development Loan Stock 2015 (24 Dec 2015)
Stock 3: 9.00% Mauritius Development Loan Stock 2019 (24 Dec 2019)

Issue of 14 January 2005:
Stock 1: 8.50% Mauritius Development Loan Stock 2012 (14 Jan 2012)
Stock 2: 8.75% Mauritius Development Loan Stock 2016 (14 Jan 2016)
Stock 3: 9.00% Mauritius Development Loan Stock 2020 (14 Jan 2020)

Table 22a: Repurchase Transactions between Bank of Mauritius and Former Category 1 Banks: July 2005

1. Type of Transaction	Repo	Reverse Repo
2. Amount put on Auction *(Rs mn)*	–	–
3. Repurchase Period *(day/s)*	–	–
4. Value of Bids Received *(Rs mn)*	–	–
5. Value of Bids Accepted *(Rs mn)*	–	–
6. Range of Yields on Bids Received	–	–
7. Lowest Yield Accepted for Repurchase Transactions *(% p.a.)*	–	–
8. Highest Yield Accepted for Reverse Repurchase Transactions *(% p.a.)*	–	–
9. Weighted Average Yield on Bids Accepted *(% p.a.)*	–	–