

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

	Auction held on				Total	
	3-Jun-05	10-Jun-05	17-Jun-05	24-Jun-05	May-05	Jun-05
1. Amount of Bills put on Tender	950	2,825	3,450	1,700	7,400	8,925
2. Value of Bids Received	2,591	5,316	3,485	511	18,342	11,903
3. Value of Bids Accepted	950	2,825	3,450	508	7,400	7,733
4. Value of Bills Maturing	1,021	2,580	2,664	1,208	5,938	7,474
5. Net Issue of Bills (3 - 4)	(71)	244	786	(700)	1,462	259

Figures may not add up to totals due to rounding.

Note: Effective 22 August 2003, the Bank of Mauritius started to issue Bank of Mauritius Bills in addition to Treasury Bills.

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

	Jun-04	Jul-04	Aug-04	Sep-04	Oct-04	Nov-04	Dec-04	Jan-05	Feb-05	Mar-05	Apr-05	May-05	Jun-05
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	4,700	4,900	5,100	5,870	1,850	4,350	7,575	4,050	3,750	7,825	5,725	7,400	8,925
2. Total Bids Received	10,109	10,937	12,174	13,765	5,730	8,971	10,476	6,465	7,898	10,119	16,982	18,342	11,903
91-day	4,364	3,649	3,718	4,861	2,151	3,054	4,213	3,816	2,321	790	1,959	2,381	1,330
182-day	3,591	2,870	2,223	2,645	1,103	3,199	3,550	542	1,164	2,289	4,823	2,709	1,803
364-day	1,198	2,358	2,510	3,221	1,057	1,782	1,718	988	2,582	4,112	5,512	6,124	4,080
728-day	955	2,061	3,723	3,038	1,419	936	995	1,119	1,831	2,928	4,688	7,128	4,690
3. Total Bids Accepted	4,700	4,900	5,100	5,870	1,850	4,350	7,143	3,072	3,750	7,009	5,725	7,400	7,733
91-day	2,002	1,639	1,723	2,040	671	1,442	2,884	1,819	1,111	446	510	1,018	746
182-day	1,630	1,244	1,061	1,152	340	1,467	2,489	360	466	1,509	1,655	1,115	1,148
364-day	595	1,092	855	1,411	363	917	1,081	392	1,344	2,927	1,932	2,431	2,689
728-day	473	925	1,461	1,267	476	524	689	501	829	2,127	1,628	2,836	3,150
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	4.43	4.76	5.02	5.05	5.06	5.20	5.23	5.22	5.31	5.35	5.34	5.30	5.27
182-day	4.67	5.03	5.34	5.40	5.56	5.69	5.73	5.73	5.82	5.88	5.86	5.78	5.75
364-day	5.07	5.54	5.94	5.90	6.05	6.17	6.23	6.23	6.44	6.44	6.41	6.33	6.28
728-day	5.68	6.29	6.59	6.59	6.70	6.87	6.90	6.91	7.12	7.12	7.08	6.99	6.94
5. Overall Weighted Yield	4.72	5.29	5.69	5.65	5.77	5.77	5.72	5.68	6.18	6.46	6.35	6.36	6.37
6. Bank Rate (Simple Average)	4.55	5.03	5.26	5.38	5.36	5.64	5.60	5.50	5.70	6.14	6.01	6.01	5.98

Figures may not add up to totals due to rounding.

Note: Effective 22 August 2003, the Bank of Mauritius started to issue Bank of Mauritius Bills in addition to Treasury Bills.