

Table 19b: Auctions of Treasury/Bank of Mauritius Bills : June 2005 - June 2006

	Jun-05	Jul-05	Aug-05	Sep-05	Oct-05	Nov-05	Dec-05	Jan-06	Feb-06	Mar-06	Apr-06	May-06	Jun-06
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	8,925	7,175	4,275	3,575	2,900	2,325	8,075	3,775	2,175	6,925	3,400	3,675	10,175
2. Total Bids Received	11,903	9,364	4,315	7,473	6,162	3,729	5,582	7,953	9,770	22,319	12,803	8,879	11,755
91-day	1,330	1,079	651	2,585	1,618	1,306	1,313	1,114	1,839	3,579	2,385	1,609	3,121
182-day	1,803	859	991	1,763	1,072	809	1,549	3,669	3,838	7,790	4,782	3,799	4,951
364-day	4,080	1,960	1,600	3,125	3,472	1,614	2,720	3,170	4,093	10,951	5,636	3,471	3,683
728-day	4,690	5,466	1,073	–	–	–	–	–	–	–	–	–	–
3. Total Bids Accepted	7,733	7,175	3,473	3,575	2,900	1,796	4,280	3,775	2,175	6,925	3,400	3,675	8,272
91-day	746	863	561	1,217	850	612	1,066	435	380	1,109	657	681	2,134
182-day	1,148	701	798	913	556	395	1,267	1,825	857	2,470	1,262	1,575	3,482
364-day	2,689	1,488	1,271	1,445	1,494	789	1,947	1,515	938	3,347	1,481	1,419	2,656
728-day	3,150	4,122	843	–	–	–	–	–	–	–	–	–	–
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	5.27	5.29	5.69	5.82	5.80	5.83	6.84	6.90	6.90	6.90	6.90	6.89	6.81
182-day	5.75	5.81	6.29	6.38	6.35	6.36	7.36	7.39	7.37	7.37	7.37	7.37	7.32
364-day	6.28	6.31	6.78	6.86	6.80	6.81	7.84	7.85	7.85	7.85	7.85	7.85	7.77
728-day	6.94	7.11	7.46	–	–	–	–	–	–	–	–	–	–
5. Overall Weighted Yield	6.37	6.60	6.66	6.39	6.42	6.38	7.45	7.52	7.49	7.53	7.49	7.47	7.33
6. Bank Rate (Simple Average)	5.98	5.94	6.22	6.40	6.38	6.42	7.16	7.53	7.44	7.52	7.51	7.47	7.34

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.