

Table 19a: Auctions of Treasury/Bank of Mauritius Bills: February and March 2005

(Rs million)

	Auction held on					Total	
	4-Mar-05	11-Mar-05	18-Mar-05	25-Mar-05	Feb-05	Mar-05	
1. Amount of Bills put on Tender	775	2,650	2,725	1,675	3,750	7,825	
2. Value of Bids Received	2,020	3,382	1,909	2,808	7,898	10,119	
3. Value of Bids Accepted	775	2,650	1,909	1,675	3,750	7,009	
4. Value of Bills Maturing	985	3,162	2,036	1,821	6,180	8,004	
5. Net Issue of Bills (3 - 4)	(210)	(512)	(127)	(146)	(2,430)	(995)	

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: March 2004 - March 2005

	Mar-04	Apr-04	May-04	Jun-04	Jul-04	Aug-04	Sep-04	Oct-04	Nov-04	Dec-04	Jan-05	Feb-05	Mar-05
	(Rs million)												
1. Amount of Bills put on Tender	2,400	4,900	3,250	4,700	4,900	5,100	5,870	1,850	4,350	7,575	4,050	3,750	7,825
2. Total Bids Received	6,253	13,066	9,201	10,109	10,937	12,174	13,765	5,730	8,971	10,476	6,465	7,898	10,119
91-day	400	1,690	3,864	4,364	3,649	3,718	4,861	2,151	3,054	4,213	3,816	2,321	790
182-day	560	2,235	3,301	3,591	2,870	2,223	2,645	1,103	3,199	3,550	542	1,164	2,289
364-day	2,317	2,746	1,440	1,198	2,358	2,510	3,221	1,057	1,782	1,718	988	2,582	4,112
728-day	2,976	6,395	595	955	2,061	3,723	3,038	1,419	936	995	1,119	1,831	2,928
3. Total Bids Accepted	2,400	4,900	3,250	4,700	4,900	5,100	5,870	1,850	4,350	7,143	3,072	3,750	7,009
91-day	154	596	1,358	2,002	1,639	1,723	2,040	671	1,442	2,884	1,819	1,111	446
182-day	215	822	1,170	1,630	1,244	1,061	1,152	340	1,467	2,489	360	466	1,509
364-day	890	1,053	514	595	1,092	855	1,411	363	917	1,081	392	1,344	2,927
728-day	1,141	2,429	209	473	925	1,461	1,267	476	524	689	501	829	2,127
4. Weighted Average Yield	(Per cent per annum)												
91-day	4.95	4.27	3.65	4.43	4.76	5.02	5.05	5.06	5.20	5.23	5.22	5.31	5.35
182-day	5.07	4.15	3.70	4.67	5.03	5.34	5.40	5.56	5.69	5.73	5.73	5.82	5.88
364-day	5.06	4.07	3.62	5.07	5.54	5.94	5.90	6.05	6.17	6.23	6.23	6.44	6.44
728-day	6.24	5.17	3.99	5.68	6.29	6.59	6.59	6.70	6.87	6.90	6.91	7.12	7.12
5. Overall Weighted Yield	5.61	4.65	3.69	4.72	5.29	5.69	5.65	5.77	5.77	5.72	5.68	6.18	6.46
6. Bank Rate (Simple Average)	5.31	4.25	3.43	4.55	5.03	5.26	5.38	5.36	5.64	5.60	5.50	5.70	6.14

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.