

Table 19a: Auctions of Treasury/Bank of Mauritius Bills : February 2006 and March 2006
(Rs million)

	Auction held on					Total	
	03-Mar-06	10-Mar-06	17-Mar-06	24-Mar-06	31-Mar-06	Feb-06	Mar-06
1. Amount of Bills put on Tender	500	1,375	1,500	2,850	700	2,175	6,925
2. Value of Bids Received	2,758	4,152	5,609	6,045	3,755	9,770	22,319
3. Value of Bids Accepted	500	1,375	1,500	2,850	700	2,175	6,925
4. Value of Bills Maturing	622	1,939	1,109	2,260	487	4,444	6,416
5. Net Issue of Bills (3 - 4)	(122)	(564)	392	590	213	(2,269)	509

Figures may not add up to totals due to rounding.

Note: (1) 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 2005 - March 2006

	Mar-05	Apr-05	May-05	Jun-05	Jul-05	Aug-05	Sep-05	Oct-05	Nov-05	Dec-05	Jan-06	Feb-06	Mar-06
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	7,825	5,725	7,400	8,925	7,175	4,275	3,575	2,900	2,325	8,075	3,775	2,175	6,925
2. Total Bids Received	10,119	16,982	18,342	11,903	9,364	4,315	7,473	6,162	3,729	5,582	7,953	9,770	22,319
91-day	790	1,959	2,381	1,330	1,079	651	2,585	1,618	1,306	1,313	1,114	1,839	3,579
182-day	2,289	4,823	2,709	1,803	859	991	1,763	1,072	809	1,549	3,669	3,838	7,790
364-day	4,112	5,512	6,124	4,080	1,960	1,600	3,125	3,472	1,614	2,720	3,170	4,093	10,951
728-day	2,928	4,688	7,128	4,690	5,466	1,073	–	–	–	–	–	–	–
3. Total Bids Accepted	7,009	5,725	7,400	7,733	7,175	3,473	3,575	2,900	1,796	4,280	3,775	2,175	6,925
91-day	446	510	1,018	746	863	561	1,217	850	612	1,066	435	380	1,109
182-day	1,509	1,655	1,115	1,148	701	798	913	556	395	1,267	1,825	857	2,470
364-day	2,927	1,932	2,431	2,689	1,488	1,271	1,445	1,494	789	1,947	1,515	938	3,347
728-day	2,127	1,628	2,836	3,150	4,122	843	–	–	–	–	–	–	–
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	5.35	5.34	5.30	5.27	5.29	5.69	5.82	5.80	5.83	6.84	6.90	6.90	6.90
182-day	5.88	5.86	5.78	5.75	5.81	6.29	6.38	6.35	6.36	7.36	7.39	7.37	7.37
364-day	6.44	6.41	6.33	6.28	6.31	6.78	6.86	6.80	6.81	7.84	7.85	7.85	7.85
728-day	7.12	7.08	6.99	6.94	7.11	7.46	–	–	–	–	–	–	–
5. Overall Weighted Yield	6.46	6.35	6.36	6.37	6.60	6.66	6.39	6.42	6.38	7.45	7.52	7.49	7.53
6. Bank Rate (Simple Average)	6.14	6.01	6.01	5.98	5.94	6.22	6.40	6.38	6.42	7.16	7.53	7.44	7.52

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.