

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

	Auction held on				Total	
	4-Nov-05	11-Nov-05	18-Nov-05	25-Nov-05	Oct-05	Nov-05
1. Amount of Bills put on Tender	-	100	425	1,800	2,900	2,325
2. Value of Bids Received	-	516	1,942	1,271	6,162	3,729
3. Value of Bids Accepted	-	100	425	1,271	2,900	1,796
4. Value of Bills Maturing	1,056	736	995	1,296	3,998	4,083
5. Net Issue of Bills (3 - 4)	(1,056)	(636)	(570)	(25)	(1,098)	(2,287)

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.

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

	Nov-04	Dec-04	Jan-05	Feb-05	Mar-05	Apr-05	May-05	Jun-05	Jul-05	Aug-05	Sep-05	Oct-05	Nov-05
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	4,350	7,575	4,050	3,750	7,825	5,725	7,400	8,925	7,175	4,275	3,575	2,900	2,325
2. Total Bids Received	8,971	10,476	6,465	7,898	10,119	16,982	18,342	11,903	9,364	4,315	7,473	6,162	3,729
91-day	3,054	4,213	3,816	2,321	790	1,959	2,381	1,330	1,079	651	2,585	1,618	1,306
182-day	3,199	3,550	542	1,164	2,289	4,823	2,709	1,803	859	991	1,763	1,072	809
364-day	1,782	1,718	988	2,582	4,112	5,512	6,124	4,080	1,960	1,600	3,125	3,472	1,614
728-day	936	995	1,119	1,831	2,928	4,688	7,128	4,690	5,466	1,073	-	-	-
3. Total Bids Accepted	4,350	7,143	3,072	3,750	7,009	5,725	7,400	7,733	7,175	3,473	3,575	2,900	1,796
91-day	1,442	2,884	1,819	1,111	446	510	1,018	746	863	561	1,217	850	612
182-day	1,467	2,489	360	466	1,509	1,655	1,115	1,148	701	798	913	556	395
364-day	917	1,081	392	1,344	2,927	1,932	2,431	2,689	1,488	1,271	1,445	1,494	789
728-day	524	689	501	829	2,127	1,628	2,836	3,150	4,122	843	-	-	-
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	5.20	5.23	5.22	5.31	5.35	5.34	5.30	5.27	5.29	5.69	5.82	5.80	5.83
182-day	5.69	5.73	5.73	5.82	5.88	5.86	5.78	5.75	5.81	6.29	6.38	6.35	6.36
364-day	6.17	6.23	6.23	6.44	6.44	6.41	6.33	6.28	6.31	6.78	6.86	6.80	6.81
728-day	6.87	6.90	6.91	7.12	7.12	7.08	6.99	6.94	7.11	7.46	-	-	-
5. Overall Weighted Yield	5.77	5.72	5.68	6.18	6.46	6.35	6.36	6.37	6.60	6.66	6.39	6.42	6.38
6. Bank Rate (Simple Average)	5.64	5.60	5.50	5.70	6.14	6.01	6.01	5.98	5.94	6.22	6.40	6.38	6.42

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.