

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

	Auction held on				Total	
	7-Oct-05	14-Oct-05	21-Oct-05	28-Oct-05	Sep-05	Oct-05
1. Amount of Bills put on Tender	100	1,000	450	1,350	3,575	2,900
2. Value of Bids Received	606	1,918	1,848	1,790	7,473	6,162
3. Value of Bids Accepted	100	1,000	450	1,350	3,575	2,900
4. Value of Bills Maturing	948	939	1,130	981	6,477	3,998
5. Net Issue of Bills (3 - 4)	(848)	61	(680)	369	(2,902)	(1,098)

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 : October 2004 - October 2005

	Oct-04	Nov-04	Dec-04	Jan-05	Feb-05	Mar-05	Apr-05	May-05	Jun-05	Jul-05	Aug-05	Sep-05	Oct-05
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	1,850	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. Total Bids Received	5,730	8,971	10,476	6,465	7,898	10,119	16,982	18,342	11,903	9,364	4,315	7,473	6,162
91-day	2,151	3,054	4,213	3,816	2,321	790	1,959	2,381	1,330	1,079	651	2,585	1,618
182-day	1,103	3,199	3,550	542	1,164	2,289	4,823	2,709	1,803	859	991	1,763	1,072
364-day	1,057	1,782	1,718	988	2,582	4,112	5,512	6,124	4,080	1,960	1,600	3,125	3,472
728-day	1,419	936	995	1,119	1,831	2,928	4,688	7,128	4,690	5,466	1,073	–	–
3. Total Bids Accepted	1,850	4,350	7,143	3,072	3,750	7,009	5,725	7,400	7,733	7,175	3,473	3,575	2,900
91-day	671	1,442	2,884	1,819	1,111	446	510	1,018	746	863	561	1,217	850
182-day	340	1,467	2,489	360	466	1,509	1,655	1,115	1,148	701	798	913	556
364-day	363	917	1,081	392	1,344	2,927	1,932	2,431	2,689	1,488	1,271	1,445	1,494
728-day	476	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	5.06	5.20	5.23	5.22	5.31	5.35	5.34	5.30	5.27	5.29	5.69	5.82	5.80
182-day	5.56	5.69	5.73	5.73	5.82	5.88	5.86	5.78	5.75	5.81	6.29	6.38	6.35
364-day	6.05	6.17	6.23	6.23	6.44	6.44	6.41	6.33	6.28	6.31	6.78	6.86	6.80
728-day	6.70	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	5.77	5.72	5.68	6.18	6.46	6.35	6.36	6.37	6.60	6.66	6.39	6.42
6. Bank Rate (Simple Average)	5.36	5.64	5.60	5.50	5.70	6.14	6.01	6.01	5.98	5.94	6.22	6.40	6.38

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.