

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

	Auction held on					Total	
	2-Sep-05	9-Sep-05	16-Sep-05	23-Sep-05	30-Sep-05	Aug-05	Sep-05
1. Amount of Bills put on Tender	250	1,600	-	1,625	100	4,275	3,575
2. Value of Bids Received	1,437	2,353	-	3,057	626	4,315	7,473
3. Value of Bids Accepted	250	1,600	-	1,625	100	3,473	3,575
4. Value of Bills Maturing	951	1,558	1,741	1,597	630	4,468	6,477
5. Net Issue of Bills (3 - 4)	(701)	42	(1,741)	28	(530)	(995)	(2,902)

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 : September 2004 - September 2005

	Sep-04	Oct-04	Nov-04	Dec-04	Jan-05	Feb-05	Mar-05	Apr-05	May-05	Jun-05	Jul-05	Aug-05	Sep-05
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	5,870	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. Total Bids Received	13,765	5,730	8,971	10,476	6,465	7,898	10,119	16,982	18,342	11,903	9,364	4,315	7,473
91-day	4,861	2,151	3,054	4,213	3,816	2,321	790	1,959	2,381	1,330	1,079	651	2,585
182-day	2,645	1,103	3,199	3,550	542	1,164	2,289	4,823	2,709	1,803	859	991	1,763
364-day	3,221	1,057	1,782	1,718	988	2,582	4,112	5,512	6,124	4,080	1,960	1,600	3,125
728-day	3,038	1,419	936	995	1,119	1,831	2,928	4,688	7,128	4,690	5,466	1,073	–
3. Total Bids Accepted	5,870	1,850	4,350	7,143	3,072	3,750	7,009	5,725	7,400	7,733	7,175	3,473	3,575
91-day	2,040	671	1,442	2,884	1,819	1,111	446	510	1,018	746	863	561	1,217
182-day	1,152	340	1,467	2,489	360	466	1,509	1,655	1,115	1,148	701	798	913
364-day	1,411	363	917	1,081	392	1,344	2,927	1,932	2,431	2,689	1,488	1,271	1,445
728-day	1,267	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	5.05	5.06	5.20	5.23	5.22	5.31	5.35	5.34	5.30	5.27	5.29	5.69	5.82
182-day	5.40	5.56	5.69	5.73	5.73	5.82	5.88	5.86	5.78	5.75	5.81	6.29	6.38
364-day	5.90	6.05	6.17	6.23	6.23	6.44	6.44	6.41	6.33	6.28	6.31	6.78	6.86
728-day	6.59	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	5.65	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. Bank Rate (Simple Average)	5.38	5.36	5.64	5.60	5.50	5.70	6.14	6.01	6.01	5.98	5.94	6.22	6.40

Figures may not add up to totals due to rounding.

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(2) Effective 19 August 2005, the issue of Bills with maturity of 728 days has been discontinued.