

Table 20: Bank Rate and Weighted Average Yields on Treasury/Bank of Mauritius Bills:
September 2005

(Per cent per annum)

	Auction held on				
	02-Sep-05	09-Sep-05	16-Sep-05	23-Sep-05	30-Sep-05
1. Weighted Yield on:					
91-day	5.84	5.81	-	5.83	5.80
182-day	6.41	6.37	-	6.39	6.35
364-day	6.89	6.85	-	6.88	6.81
2. Overall Weighted Average Yield	6.47	6.37	-	6.40	6.27
3. Bank Rate ¹	6.47	6.37	-	6.40	6.27

¹ Bank Rate is determined on the basis of overall weighted average yield on Bills.

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 21a: Auctions of Five-Year Government of Mauritius Bonds: June 2004 - August 2005

	Auction held on					
	30-Jun-04	30-Sep-04	30-Dec-04*	31-Mar-05	29-Jun-05**	31-Aug-05
1. Amount of Bonds put on Tender (Rs mn)	500.0	500.0	500.0	500.0	500.0	500.0
2. Value of Bids Received (Rs mn)	1,101.8	1,208.6	1,271.7	1,164.4	1,515.4	842.2
3. Value of Bids Accepted (Rs mn)	500.0	500.0	500.0	500.0	500.0	500.0
4. Coupon Rate (% p.a.)	8.00	8.00	8.00	8.00	8.00	8.25
5. Highest Yield Accepted (% p.a.)	7.95	7.95	8.25	8.30	8.20	8.70
6. Weighted Average Yield on Bids Accepted (% p.a.)	7.37	7.65	8.03	8.23	8.13	8.54
7. Weighted Price of Bids Accepted (%)	102.595	101.432	99.879	99.073	99.474	98.840

* Issue of 31 December 2004

** Issue of 30 June 2005

Table 21b: Auctions of Mauritius Development Loan Stocks: 14 January 2005 and 16 September 2005

Amount of Stocks put on Tender (Rs mn)	14 January 2005 - Rs1,500 mn			16 September 2005 - Rs1,100 mn		
	Stock 1	Stock 2	Stock 3	Stock 1	Stock 2	Stock 3
1. Value of Bids Received (Rs mn)	877.9	840.3	952.9	1,089.6	454.6	594.6
2. Value of Bids Accepted (Rs mn)	195.9	786.2	517.9	517.8	283.1	299.1
3. Coupon Rate (% p.a.)	8.50	8.75	9.00	8.50	8.75	9.00
4. Highest Yield Accepted (% p.a.)	8.85	9.90	10.05	9.15	10.19	10.29
5. Weighted Yield on Bids Accepted (% p.a.)	8.66	9.82	10.00	8.87	10.15	10.22
6. Weighted Price of Bids Accepted (%)	99.173	92.900	92.314	98.101	90.849	91.330

Issue of 14 January 2005:

Stock 1 : 8.50% Mauritius Development Loan Stock 2012 (14 Jan 2012)

Stock 2 : 8.75% Mauritius Development Loan Stock 2016 (14 Jan 2016)

Stock 3 : 9.00% Mauritius Development Loan Stock 2020 (14 Jan 2020)

Issue of 16 September 2005:

Stock 1 : 8.50% Mauritius Development Loan Stock 2012 (16 Sep 2012)

Stock 2 : 8.75% Mauritius Development Loan Stock 2016 (16 Sep 2016)

Stock 3 : 9.00% Mauritius Development Loan Stock 2018 (16 Sep 2018)

Table 22a: Repurchase Transactions between Bank of Mauritius and Former Category 1 Banks:
September 2005

	20-Sep-05	27-Sep-05
1. Type of Transaction	Reverse Repo	Reverse Repo
2. Amount put on Auction (Rs mn)	*	*
3. Repurchase Period (day/s)	2	3
4. Value of Bids Received (Rs mn)	4,245	3,315
5. Value of Bids Accepted (Rs mn)	500	500
6. Range of Yields on Bids Received	2.50	2.50
7. Lowest Yield Accepted for Repurchase Transactions (% p.a.)	—	—
8. Highest Yield Accepted for Reverse Repurchase Transactions (% p.a.)	2.50	2.50
9. Weighted Average Yield on Bids Accepted (% p.a.)	2.50	2.50

* Amount put on auction not specified.