

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

	Auction held on					Total	
	01-Jul-05	08-Jul-05	15-Jul-05	22-Jul-05	29-Jul-05	Jun-05	Jul-05
1. Amount of Bills put on Tender	1,500	1,600	1,900	1,325	850	8,925	7,175
2. Value of Bids Received	1,887	2,172	2,450	1,971	883	11,903	9,364
3. Value of Bids Accepted	1,500	1,600	1,900	1,325	850	7,733	7,175
4. Value of Bills Maturing	1,312	1,933	1,272	877	921	7,474	6,315
5. Net Issue of Bills (3 - 4)	188	(333)	628	448	(71)	259	860

Figures may not add up to totals due to rounding.

Note: 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 : July 2004 - July 2005

	Jul-04	Aug-04	Sep-04	Oct-04	Nov-04	Dec-04	Jan-05	Feb-05	Mar-05	Apr-05	May-05	Jun-05	Jul-05
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	4,900	5,100	5,870	1,850	4,350	7,575	4,050	3,750	7,825	5,725	7,400	8,925	7,175
2. Total Bids Received	10,937	12,174	13,765	5,730	8,971	10,476	6,465	7,898	10,119	16,982	18,342	11,903	9,364
91-day	3,649	3,718	4,861	2,151	3,054	4,213	3,816	2,321	790	1,959	2,381	1,330	1,079
182-day	2,870	2,223	2,645	1,103	3,199	3,550	542	1,164	2,289	4,823	2,709	1,803	859
364-day	2,358	2,510	3,221	1,057	1,782	1,718	988	2,582	4,112	5,512	6,124	4,080	1,960
728-day	2,061	3,723	3,038	1,419	936	995	1,119	1,831	2,928	4,688	7,128	4,690	5,466
3. Total Bids Accepted	4,900	5,100	5,870	1,850	4,350	7,143	3,072	3,750	7,009	5,725	7,400	7,733	7,175
91-day	1,639	1,723	2,040	671	1,442	2,884	1,819	1,111	446	510	1,018	746	863
182-day	1,244	1,061	1,152	340	1,467	2,489	360	466	1,509	1,655	1,115	1,148	701
364-day	1,092	855	1,411	363	917	1,081	392	1,344	2,927	1,932	2,431	2,689	1,488
728-day	925	1,461	1,267	476	524	689	501	829	2,127	1,628	2,836	3,150	4,122
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	4.76	5.02	5.05	5.06	5.20	5.23	5.22	5.31	5.35	5.34	5.30	5.27	5.29
182-day	5.03	5.34	5.40	5.56	5.69	5.73	5.73	5.82	5.88	5.86	5.78	5.75	5.81
364-day	5.54	5.94	5.90	6.05	6.17	6.23	6.23	6.44	6.44	6.41	6.33	6.28	6.31
728-day	6.29	6.59	6.59	6.70	6.87	6.90	6.91	7.12	7.12	7.08	6.99	6.94	7.11
5. Overall Weighted Yield	5.29	5.69	5.65	5.77	5.77	5.72	5.68	6.18	6.46	6.35	6.36	6.37	6.60
6. Bank Rate (Simple Average)	5.03	5.26	5.38	5.36	5.64	5.60	5.50	5.70	6.14	6.01	6.01	5.98	5.94

Figures may not add up to totals due to rounding.

Note: Effective 22 August 2003, the Bank of Mauritius started to issue Bank of Mauritius Bills in addition to Treasury Bills.