

Table 14b: Auctions of Treasury Bills / Bank of Mauritius Bills: December 2002 - December 2003

	Dec-02	Jan-03	Feb-03	Mar-03	Apr-03	May-03	Jun-03	Jul-03	Aug-03	Sep-03	Oct-03	Nov-03	Dec-03
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	6,200	9,400	5,800	6,100	6,400	5,250	6,500	5,500	4,450	4,300	3,450	2,800	5,700
2. Total Bids Received	7,366	9,458	5,236	6,979	8,023	6,132	7,497	7,573	5,912	5,578	6,382	6,027	8,845
91-day	821	1,206	850	1,070	378	341	376	226	246	194	211	227	243
182-day	549	987	384	675	364	445	931	867	253	817	599	390	1,135
364-day	1,977	1,785	1,018	1,500	1,225	1,135	1,701	1,338	1,726	1,980	1,645	2,022	2,829
728-day	4,019	5,480	2,984	3,733	6,056	4,211	4,489	5,142	3,686	2,587	3,927	3,388	4,638
3. Total Bids Accepted	6,200	8,567	4,871	6,100	6,330	4,997	6,293	5,500	4,450	4,145	3,450	2,800	5,700
91-day	721	1,133	826	926	279	270	309	166	196	117	111	103	148
182-day	485	909	372	599	287	377	846	624	206	502	345	186	728
364-day	1,694	1,636	970	1,332	1,004	928	1,419	953	1,315	1,529	913	1,006	1,924
728-day	3,300	4,889	2,703	3,244	4,760	3,422	3,719	3,757	2,733	1,997	2,081	1,505	2,900
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	8.20	8.21	7.63	7.61	7.56	7.29	7.26	7.23	7.21	6.99	6.80	6.58	6.30
182-day	8.77	8.77	8.03	8.15	8.10	7.95	7.94	7.86	7.82	7.53	7.36	7.07	6.80
364-day	9.64	9.70	9.18	9.17	9.12	8.87	8.82	8.75	8.69	8.56	8.24	7.90	7.62
728-day	10.47	10.42	9.85	9.86	9.82	9.61	9.55	9.53	9.50	9.40	9.17	8.97	8.66
5. Overall Weighted Yield	9.85	9.82	9.20	9.20	9.53	9.22	9.06	9.13	9.08	8.80	8.67	8.37	8.01
6. Bank Rate (Simple Average)	9.17	9.04	8.59	8.55	8.51	8.37	8.37	8.33	8.42	8.28	7.83	7.81	7.35

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.