

Table 19b: Auctions of Treasury / Bank of Mauritius Bills: February 2004 - February 2005

	Feb-04	Mar-04	Apr-04	May-04	Jun-04	Jul-04	Aug-04	Sep-04	Oct-04	Nov-04	Dec-04	Jan-05	Feb-05
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	3,400	2,400	4,900	3,250	4,700	4,900	5,100	5,870	1,850	4,350	7,575	4,050	3,750
2. Total Bids Received	11,799	6,253	13,066	9,201	10,109	10,937	12,174	13,765	5,730	8,971	10,476	6,465	7,898
91-day	413	400	1,690	3,864	4,364	3,649	3,718	4,861	2,151	3,054	4,213	3,816	2,321
182-day	635	560	2,235	3,301	3,591	2,870	2,223	2,645	1,103	3,199	3,550	542	1,164
364-day	3,100	2,317	2,746	1,440	1,198	2,358	2,510	3,221	1,057	1,782	1,718	988	2,582
728-day	7,651	2,976	6,395	595	955	2,061	3,723	3,038	1,419	936	995	1,119	1,831
3. Total Bids Accepted	3,400	2,400	4,900	3,250	4,700	4,900	5,100	5,870	1,850	4,350	7,143	3,072	3,750
91-day	111	154	596	1,358	2,002	1,639	1,723	2,040	671	1,442	2,884	1,819	1,111
182-day	196	215	822	1,170	1,630	1,244	1,061	1,152	340	1,467	2,489	360	466
364-day	935	890	1,053	514	595	1,092	855	1,411	363	917	1,081	392	1,344
728-day	2,158	1,141	2,429	209	473	925	1,461	1,267	476	524	689	501	829
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	5.57	4.95	4.27	3.65	4.43	4.76	5.02	5.05	5.06	5.20	5.23	5.22	5.31
182-day	5.80	5.07	4.15	3.70	4.67	5.03	5.34	5.40	5.56	5.69	5.73	5.73	5.82
364-day	6.17	5.06	4.07	3.62	5.07	5.54	5.94	5.90	6.05	6.17	6.23	6.23	6.44
728-day	7.28	6.24	5.17	3.99	5.68	6.29	6.59	6.59	6.70	6.87	6.90	6.91	7.12
5. Overall Weighted Yield	6.83	5.61	4.65	3.69	4.72	5.29	5.69	5.65	5.77	5.77	5.72	5.68	6.18
6. Bank Rate (Simple Average)	6.30	5.31	4.25	3.43	4.55	5.03	5.26	5.38	5.36	5.64	5.60	5.50	5.70

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.