

Table 19b: Auctions of Treasury / Bank of Mauritius Bills: November 2003 - November 2004

| | Nov-03 | Dec-03 | Jan-04 | Feb-04 | Mar-04 | Apr-04 | May-04 | Jun-04 | Jul-04 | Aug-04 | Sep-04 | Oct-04 | Nov-04 |
|---|----------------------|--------------|---------------|---------------|--------------|---------------|--------------|---------------|---------------|---------------|---------------|--------------|--------------|
| | (Rs million) | | | | | | | | | | | | |
| 1. Amount of Bills put on Tender | 2,800 | 5,700 | 5,000 | 3,400 | 2,400 | 4,900 | 3,250 | 4,700 | 4,900 | 5,100 | 5,870 | 1,850 | 4,350 |
| 2. Total Bids Received | 6,027 | 8,845 | 11,152 | 11,799 | 6,253 | 13,066 | 9,201 | 10,109 | 10,937 | 12,174 | 13,765 | 5,730 | 8,971 |
| 91-day | 227 | 243 | 611 | 413 | 400 | 1,690 | 3,864 | 4,364 | 3,649 | 3,718 | 4,861 | 2,151 | 3,054 |
| 182-day | 390 | 1,135 | 881 | 635 | 560 | 2,235 | 3,301 | 3,591 | 2,870 | 2,223 | 2,645 | 1,103 | 3,199 |
| 364-day | 2,022 | 2,829 | 2,465 | 3,100 | 2,317 | 2,746 | 1,440 | 1,198 | 2,358 | 2,510 | 3,221 | 1,057 | 1,782 |
| 728-day | 3,388 | 4,638 | 7,194 | 7,651 | 2,976 | 6,395 | 595 | 955 | 2,061 | 3,723 | 3,038 | 1,419 | 936 |
| 3. Total Bids Accepted | 2,800 | 5,700 | 5,000 | 3,400 | 2,400 | 4,900 | 3,250 | 4,700 | 4,900 | 5,100 | 5,870 | 1,850 | 4,350 |
| 91-day | 103 | 148 | 245 | 111 | 154 | 596 | 1,358 | 2,002 | 1,639 | 1,723 | 2,040 | 671 | 1,442 |
| 182-day | 186 | 728 | 390 | 196 | 215 | 822 | 1,170 | 1,630 | 1,244 | 1,061 | 1,152 | 340 | 1,467 |
| 364-day | 1,006 | 1,924 | 1,137 | 935 | 890 | 1,053 | 514 | 595 | 1,092 | 855 | 1,411 | 363 | 917 |
| 728-day | 1,505 | 2,900 | 3,228 | 2,158 | 1,141 | 2,429 | 209 | 473 | 925 | 1,461 | 1,267 | 476 | 524 |
| | (Per cent per annum) | | | | | | | | | | | | |
| 4. Weighted Average Yield | | | | | | | | | | | | | |
| 91-day | 6.58 | 6.30 | 6.16 | 5.57 | 4.95 | 4.27 | 3.65 | 4.43 | 4.76 | 5.02 | 5.05 | 5.06 | 5.20 |
| 182-day | 7.07 | 6.80 | 6.63 | 5.80 | 5.07 | 4.15 | 3.70 | 4.67 | 5.03 | 5.34 | 5.40 | 5.56 | 5.69 |
| 364-day | 7.90 | 7.62 | 7.40 | 6.17 | 5.06 | 4.07 | 3.62 | 5.07 | 5.54 | 5.94 | 5.90 | 6.05 | 6.17 |
| 728-day | 8.97 | 8.66 | 8.49 | 7.28 | 6.24 | 5.17 | 3.99 | 5.68 | 6.29 | 6.59 | 6.59 | 6.70 | 6.87 |
| 5. Overall Weighted Yield | 8.37 | 8.01 | 7.98 | 6.83 | 5.61 | 4.65 | 3.69 | 4.72 | 5.29 | 5.69 | 5.65 | 5.77 | 5.77 |
| 6. Bank Rate (Simple Average) | 7.81 | 7.35 | 7.10 | 6.30 | 5.31 | 4.25 | 3.43 | 4.55 | 5.03 | 5.26 | 5.38 | 5.36 | 5.64 |

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.