

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

	Oct-02	Nov-02	Dec-02	Jan-03	Feb-03	Mar-03	Apr-03	May-03	Jun-03	Jul-03	Aug-03	Sep-03	Oct-03
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	3,000	6,400	6,200	9,400	5,800	6,100	6,400	5,250	6,500	5,500	4,450	4,300	3,450
2. Total Bids Received	4,768	5,439	7,366	9,458	5,236	6,979	8,023	6,132	7,497	7,573	5,912	5,578	6,382
91-day	651	1,058	821	1,206	850	1,070	378	341	376	226	246	194	211
182-day	691	730	549	987	384	675	364	445	931	867	253	817	599
364-day	1,241	1,114	1,977	1,785	1,018	1,500	1,225	1,135	1,701	1,338	1,726	1,980	1,645
728-day	2,187	2,537	4,019	5,480	2,984	3,733	6,056	4,211	4,489	5,142	3,686	2,587	3,927
3. Total Bids Accepted	3,000	4,114	6,200	8,567	4,871	6,100	6,330	4,997	6,293	5,500	4,450	4,145	3,450
91-day	649	821	721	1,133	826	926	279	270	309	166	196	117	111
182-day	686	670	485	909	372	599	287	377	846	624	206	502	345
364-day	751	854	1,694	1,636	970	1,332	1,004	928	1,419	953	1,315	1,529	913
728-day	915	1,770	3,300	4,889	2,703	3,244	4,760	3,422	3,719	3,757	2,733	1,997	2,081
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	8.98	8.60	8.20	8.21	7.63	7.61	7.56	7.29	7.26	7.23	7.21	6.99	6.80
182-day	9.49	9.08	8.77	8.77	8.03	8.15	8.10	7.95	7.94	7.86	7.82	7.53	7.36
364-day	10.58	10.09	9.64	9.70	9.18	9.17	9.12	8.87	8.82	8.75	8.69	8.56	8.24
728-day	11.26	10.89	10.47	10.42	9.85	9.86	9.82	9.61	9.55	9.53	9.50	9.40	9.17
5. Overall Weighted Yield	10.20	9.97	9.85	9.82	9.20	9.20	9.53	9.22	9.06	9.13	9.08	8.80	8.67
6. Bank Rate (Simple Average)	10.07	9.59	9.17	9.04	8.59	8.55	8.51	8.37	8.37	8.33	8.42	8.28	7.83

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.