

Table 14b: Auctions of Treasury / Bank of Mauritius Bills: October 2003 - October 2004

	Oct-03	Nov-03	Dec-03	Jan-04	Feb-04	Mar-04	Apr-04	May-04	Jun-04	Jul-04	Aug-04	Sep-04	Oct-04
	(Rs million)												
1. Amount of Bills put on Tender	3,450	2,800	5,700	5,000	3,400	2,400	4,900	3,250	4,700	4,900	5,100	5,870	1,850
2. Total Bids Received	6,382	6,027	8,845	11,152	11,799	6,253	13,066	9,201	10,109	10,937	12,174	13,765	5,730
91-day	211	227	243	611	413	400	1,690	3,864	4,364	3,649	3,718	4,861	2,151
182-day	599	390	1,135	881	635	560	2,235	3,301	3,591	2,870	2,223	2,645	1,103
364-day	1,645	2,022	2,829	2,465	3,100	2,317	2,746	1,440	1,198	2,358	2,510	3,221	1,057
728-day	3,927	3,388	4,638	7,194	7,651	2,976	6,395	595	955	2,061	3,723	3,038	1,419
3. Total Bids Accepted	3,450	2,800	5,700	5,000	3,400	2,400	4,900	3,250	4,700	4,900	5,100	5,870	1,850
91-day	111	103	148	245	111	154	596	1,358	2,002	1,639	1,723	2,040	671
182-day	345	186	728	390	196	215	822	1,170	1,630	1,244	1,061	1,152	340
364-day	913	1,006	1,924	1,137	935	890	1,053	514	595	1,092	855	1,411	363
728-day	2,081	1,505	2,900	3,228	2,158	1,141	2,429	209	473	925	1,461	1,267	476
4. Weighted Average Yield													
91-day	6.80	6.58	6.30	6.16	5.57	4.95	4.27	3.65	4.43	4.76	5.02	5.05	5.06
182-day	7.36	7.07	6.80	6.63	5.80	5.07	4.15	3.70	4.67	5.03	5.34	5.40	5.56
364-day	8.24	7.90	7.62	7.40	6.17	5.06	4.07	3.62	5.07	5.54	5.94	5.90	6.05
728-day	9.17	8.97	8.66	8.49	7.28	6.24	5.17	3.99	5.68	6.29	6.59	6.59	6.70
5. Overall Weighted Yield	8.67	8.37	8.01	7.98	6.83	5.61	4.65	3.69	4.72	5.29	5.69	5.65	5.77
6. Bank Rate (Simple Average)	7.83	7.81	7.35	7.10	6.30	5.31	4.25	3.43	4.55	5.03	5.26	5.38	5.36

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.