

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

	Sep-03	Oct-03	Nov-03	Dec-03	Jan-04	Feb-04	Mar-04	Apr-04	May-04	Jun-04	Jul-04	Aug-04	Sep-04
	(Rs million)												
1. Amount of Bills put on Tender	4,300	3,450	2,800	5,700	5,000	3,400	2,400	4,900	3,250	4,700	4,900	5,100	5,870
2. Total Bids Received	5,578	6,382	6,027	8,845	11,152	11,799	6,253	13,066	9,201	10,109	10,937	12,174	13,765
91-day	194	211	227	243	611	413	400	1,690	3,864	4,364	3,649	3,718	4,861
182-day	817	599	390	1,135	881	635	560	2,235	3,301	3,591	2,870	2,223	2,645
364-day	1,980	1,645	2,022	2,829	2,465	3,100	2,317	2,746	1,440	1,198	2,358	2,510	3,221
728-day	2,587	3,927	3,388	4,638	7,194	7,651	2,976	6,395	595	955	2,061	3,723	3,038
3. Total Bids Accepted	4,145	3,450	2,800	5,700	5,000	3,400	2,400	4,900	3,250	4,700	4,900	5,100	5,870
91-day	117	111	103	148	245	111	154	596	1,358	2,002	1,639	1,723	2,040
182-day	502	345	186	728	390	196	215	822	1,170	1,630	1,244	1,061	1,152
364-day	1,529	913	1,006	1,924	1,137	935	890	1,053	514	595	1,092	855	1,411
728-day	1,997	2,081	1,505	2,900	3,228	2,158	1,141	2,429	209	473	925	1,461	1,267
	(Per Cent per annum)												
4. Weighted Average Yield													
91-day	6.99	6.80	6.58	6.30	6.16	5.57	4.95	4.27	3.65	4.43	4.76	5.02	5.05
182-day	7.53	7.36	7.07	6.80	6.63	5.80	5.07	4.15	3.70	4.67	5.03	5.34	5.40
364-day	8.56	8.24	7.90	7.62	7.40	6.17	5.06	4.07	3.62	5.07	5.54	5.94	5.90
728-day	9.40	9.17	8.97	8.66	8.49	7.28	6.24	5.17	3.99	5.68	6.29	6.59	6.59
5. Overall Weighted Yield	8.80	8.67	8.37	8.01	7.98	6.83	5.61	4.65	3.69	4.72	5.29	5.69	5.65
6. Bank Rate (Simple Average)	8.28	7.83	7.81	7.35	7.10	6.30	5.31	4.25	3.43	4.55	5.03	5.26	5.38

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.