

Table 16b: Auctions of Treasury / Bank of Mauritius Bills: August 2007 - August 2008

	Aug-07	Sep-07	Oct-07	Nov-07	Dec-07	Jan-08	Feb-08	Mar-08	Apr-08	May-08	Jun-08	Jul-08	Aug-08
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	3,060	3,100	2,100	5,200	3,800	5,800	3,400	8,500	1,700	4,500	9,100	5,150	2,500
2. Total Value of Bids Received	9,869	4,379	6,094	11,497	5,516	13,715	9,012	19,508	6,015	8,863	14,338	12,700	5,299
91-day	5,825	1,767	1,154	1,325	480	1,309	1,445	6,082	3,120	3,501	6,956	7,008	2,678
182-day	2,965	1,266	2,497	2,105	187	1,370	1,230	4,450	817	3,152	3,017	5,212	1,998
364-day	1,079	1,346	2,444	8,067	4,849	11,036	6,337	8,976	2,078	2,030	4,365	480	623
3. Total Value of Bids Accepted	3,060	2,632	2,100	5,200	3,202	5,800	3,400	8,500	1,700	4,463	9,100	5,150	2,500
91-day	1,763	969	375	490	241	500	425	2,179	963	2,202	4,957	3,111	1,321
182-day	958	805	868	927	100	516	465	2,206	242	1,372	2,332	1,838	944
364-day	339	858	858	3,783	2,861	4,784	2,510	4,115	495	889	1,811	201	235
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	9.93	8.98	8.28	8.25	9.04	8.91	7.82	7.35	7.51	7.32	7.32	7.31	7.66
182-day	10.16	9.62	9.17	8.59	9.14	9.00	7.97	7.31	7.54	7.27	7.37	7.39	8.18
364-day	10.22	9.83	9.50	9.41	10.14	10.05	8.39	7.70	7.67	7.45	7.50	7.94	8.38
5. Overall Weighted Yield	10.03	9.45	9.14	9.16	10.03	9.85	8.26	7.51	7.56	7.33	7.37	7.36	7.93
6. Bank Rate (Simple Average)	10.20	9.49	9.24	9.07	9.93	9.82	8.63	7.60	7.49	7.34	7.35	7.37	7.83

Figures may not add up to totals due to rounding.

With effect from April 2008, Bank of Mauritius Bills are being issued separately.

Source: Financial Markets Operations Division.