

Table 16b: Auctions of Government of Mauritius Treasury Bills: August 2008 - August 2009

	Aug-08	Sep-08	Oct-08	Nov-08	Dec-08	Jan-09	Feb-09	Mar-09	Apr-09	May-09	Jun-09	Jul-09	Aug-09
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	2,500	6,100	2,000	5,000	6,100	5,700	3,950	8,800	3,000	3,800	14,500	4,000	2,800
2. Total Value of Bids Received	5,299	5,928	4,494	4,661	5,572	14,246	10,759	15,532	7,057	4,650	12,379	9,241	5,998
91-day	2,678	2,668	1,467	1,048	884	4,106	3,797	5,047	3,023	2,130	7,483	4,906	3,082
182-day	1,998	1,835	515	430	405	2,254	2,955	4,265	1,598	1,040	2,761	2,570	1,445
364-day	623	1,425	2,511	3,183	4,282	7,886	4,007	6,220	2,436	1,480	2,134	1,765	1,470
3. Total Value of Bids Accepted	2,500	4,937	1,986	3,889	3,258	5,700	3,950	8,800	3,000	3,800	8,984	4,000	2,800
91-day	1,321	2,315	634	907	499	1,237	1,127	2,947	1,292	1,644	5,183	2,238	1,457
182-day	944	1,592	227	405	270	1,408	1,182	2,417	680	870	2,371	985	644
364-day	235	1,030	1,125	2,577	2,488	3,055	1,641	3,437	1,028	1,286	1,429	777	699
	<i>Per Cent per annum</i>												
4. Weighted Average Yield													
91-day	7.66	8.67	9.12	9.02	8.89	7.78	6.94	5.70	4.83	4.61	4.62	4.55	4.40
182-day	8.18	8.95	9.26	9.13	8.73	7.86	6.98	6.13	5.01	4.68	4.71	4.60	4.46
364-day	8.38	9.40	9.59	9.34	9.00	8.23	7.10	6.34	5.46	5.09	5.10	5.03	4.78
5. Overall Weighted Yield	7.93	8.91	9.40	9.24	8.96	8.04	7.02	6.07	5.09	4.79	4.72	4.66	4.50
6. Bank Rate (Simple Average)	7.83	8.70	9.39	9.28	9.06	8.21	7.17	6.31	5.10	4.81	4.75	4.69	4.51

Figures may not add up to totals due to rounding.

Source: Financial Markets Operations Division.