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

|  | Dec-07 | Jan-08 | Feb-08 | Mar-08 | Apr-08 | May-08 | Jun-08 | Jul-08 | Aug-08 | Sep-08 | Oct-08 | Nov-08 | Dec-08 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | (Rs million) |  |  |  |  |  |  |  |  |  |  |  |  |
| 1. Amount of Bills put on Tender | 3,800 | 5,800 | 3,400 | 8,500 | 1,700 | 4,500 | 9,100 | 5,150 | 2,500 | 6,100 | 2,000 | 5,000 | 6,100 |
| 2. Total Value of Bids Received | 5,516 | 13,715 | 9,012 | 19,508 | 6,015 | 8,863 | 14,338 | 12,700 | 5,299 | 5,928 | 4,494 | 4,661 | 5,572 |
| 91-day | 480 | 1,309 | 1,445 | 6,082 | 3,120 | 3,501 | 6,956 | 7,008 | 2,678 | 2,668 | 1,467 | 1,048 | 884 |
| 182-day | 187 | 1,370 | 1,230 | 4,450 | 817 | 3,152 | 3,017 | 5,212 | 1,998 | 1,835 | 515 | 430 | 405 |
| 364-day | 4,849 | 11,036 | 6,337 | 8,976 | 2,078 | 2,030 | 4,365 | 480 | 623 | 1,425 | 2,511 | 3,183 | 4,282 |
| 3. Total Value of Bids Accepted | 3,202 | 5,800 | 3,400 | 8,500 | 1,700 | 4,463 | 9,100 | 5,150 | 2,500 | 4,937 | 1,986 | 3,889 | 3,258 |
| 91-day | 241 | 500 | 425 | 2,179 | 963 | 2,202 | 4,957 | 3,111 | 1,321 | 2,315 | 634 | 907 | 499 |
| 182-day | 100 | 516 | 465 | 2,206 | 242 | 1,372 | 2,332 | 1,838 | 944 | 1,592 | 227 | 405 | 270 |
| 364-day | 2,861 | 4,784 | 2,510 | 4,115 | 495 | 889 | 1,811 | 201 | 235 | 1,030 | 1,125 | 2,577 | 2,488 |
|  | (Per cent per annum) |  |  |  |  |  |  |  |  |  |  |  |  |
| 4. Weighted Average Yield |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 91-day | 9.04 | 8.91 | 7.82 | 7.35 | 7.51 | 7.32 | 7.32 | 7.31 | 7.66 | 8.67 | 9.12 | 9.02 | 8.89 |
| 182-day | 9.14 | 9.00 | 7.97 | 7.31 | 7.54 | 7.27 | 7.37 | 7.39 | 8.18 | 8.95 | 9.26 | 9.13 | 8.73 |
| 364-day | 10.14 | 10.05 | 8.39 | 7.70 | 7.67 | 7.45 | 7.50 | 7.94 | 8.38 | 9.40 | 9.59 | 9.34 | 9.00 |
| 5. Overall Weighted Yield | 10.03 | 9.85 | 8.26 | 7.51 | 7.56 | 7.33 | 7.37 | 7.36 | 7.93 | 8.91 | 9.40 | 9.24 | 8.96 |
| 6. Bank Rate (Simple Average) | 9.93 | 9.82 | 8.63 | 7.60 | 7.49 | 7.34 | 7.35 | 7.37 | 7.83 | 8.70 | 9.39 | 9.28 | 9.06 |

Figures may not add up to totals due to rounding.

[^0]
[^0]:    With effect from April 2008,Bank of Mauritius Bills are being issued separately.

