

Table 16b: Auctions of Treasury / Bank of Mauritius Bills: February 2008 - February 2009

	Feb-08	Mar-08	Apr-08	May-08	Jun-08	Jul-08	Aug-08	Sep-08	Oct-08	Nov-08	Dec-08	Jan-09	Feb-09
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	3,400	8,500	1,700	4,500	9,100	5,150	2,500	6,100	2,000	5,000	6,100	5,700	3,950
2. Total Value of Bids Received	9,012	19,508	6,015	8,863	14,338	12,700	5,299	5,928	4,494	4,661	5,572	14,246	10,759
91-day	1,445	6,082	3,120	3,501	6,956	7,008	2,678	2,668	1,467	1,048	884	4,106	3,797
182-day	1,230	4,450	817	3,152	3,017	5,212	1,998	1,835	515	430	405	2,254	2,955
364-day	6,337	8,976	2,078	2,030	4,365	480	623	1,425	2,511	3,183	4,282	7,886	4,007
3. Total Value of Bids Accepted	3,400	8,500	1,700	4,463	9,100	5,150	2,500	4,937	1,986	3,889	3,258	5,700	3,950
91-day	425	2,179	963	2,202	4,957	3,111	1,321	2,315	634	907	499	1,237	1,127
182-day	465	2,206	242	1,372	2,332	1,838	944	1,592	227	405	270	1,408	1,182
364-day	2,510	4,115	495	889	1,811	201	235	1,030	1,125	2,577	2,488	3,055	1,641
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	7.82	7.35	7.51	7.32	7.32	7.31	7.66	8.67	9.12	9.02	8.89	7.78	6.94
182-day	7.97	7.31	7.54	7.27	7.37	7.39	8.18	8.95	9.26	9.13	8.73	7.86	6.98
364-day	8.39	7.70	7.67	7.45	7.50	7.94	8.38	9.40	9.59	9.34	9.00	8.23	7.10
5. Overall Weighted Yield	8.26	7.51	7.56	7.33	7.37	7.36	7.93	8.91	9.40	9.24	8.96	8.04	7.02
6. Bank Rate (Simple Average)	8.63	7.60	7.49	7.34	7.35	7.37	7.83	8.70	9.39	9.28	9.06	8.21	7.17

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.