

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

	Jan-08	Feb-08	Mar-08	Apr-08	May-08	Jun-08	Jul-08	Aug-08	Sep-08	Oct-08	Nov-08	Dec-08	Jan-09
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	5,800	3,400	8,500	1,700	4,500	9,100	5,150	2,500	6,100	2,000	5,000	6,100	5,700
2. Total Value of Bids Received	13,715	9,012	19,508	6,015	8,863	14,338	12,700	5,299	5,928	4,494	4,661	5,572	14,246
91-day	1,309	1,445	6,082	3,120	3,501	6,956	7,008	2,678	2,668	1,467	1,048	884	4,106
182-day	1,370	1,230	4,450	817	3,152	3,017	5,212	1,998	1,835	515	430	405	2,254
364-day	11,036	6,337	8,976	2,078	2,030	4,365	480	623	1,425	2,511	3,183	4,282	7,886
3. Total Value of Bids Accepted	5,800	3,400	8,500	1,700	4,463	9,100	5,150	2,500	4,937	1,986	3,889	3,258	5,700
91-day	500	425	2,179	963	2,202	4,957	3,111	1,321	2,315	634	907	499	1,237
182-day	516	465	2,206	242	1,372	2,332	1,838	944	1,592	227	405	270	1,408
364-day	4,784	2,510	4,115	495	889	1,811	201	235	1,030	1,125	2,577	2,488	3,055
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	8.91	7.82	7.35	7.51	7.32	7.32	7.31	7.66	8.67	9.12	9.02	8.89	7.78
182-day	9.00	7.97	7.31	7.54	7.27	7.37	7.39	8.18	8.95	9.26	9.13	8.73	7.86
364-day	10.05	8.39	7.70	7.67	7.45	7.50	7.94	8.38	9.40	9.59	9.34	9.00	8.23
5. Overall Weighted Yield	9.85	8.26	7.51	7.56	7.33	7.37	7.36	7.93	8.91	9.40	9.24	8.96	8.04
6. Bank Rate (Simple Average)	9.82	8.63	7.60	7.49	7.34	7.35	7.37	7.83	8.70	9.39	9.28	9.06	8.21

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.