

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

	Jul-07	Aug-07	Sep-07	Oct-07	Nov-07	Dec-07	Jan-08	Feb-08	Mar-08	Apr-08	May-08	Jun-08	Jul-08
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	10,450	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. Total Value of Bids Received	22,769	9,869	4,379	6,094	11,497	5,516	13,715	9,012	19,508	6,015	8,863	14,338	12,700
91-day	7,003	5,825	1,767	1,154	1,325	480	1,309	1,445	6,082	3,120	3,501	6,956	7,008
182-day	9,068	2,965	1,266	2,497	2,105	187	1,370	1,230	4,450	817	3,152	3,017	5,212
364-day	6,698	1,079	1,346	2,444	8,067	4,849	11,036	6,337	8,976	2,078	2,030	4,365	480
3. Total Value of Bids Accepted	10,450	3,060	2,632	2,100	5,200	3,202	5,800	3,400	8,500	1,700	4,463	9,100	5,150
91-day	3,124	1,763	969	375	490	241	500	425	2,179	963	2,202	4,957	3,111
182-day	4,244	958	805	868	927	100	516	465	2,206	242	1,372	2,332	1,838
364-day	3,082	339	858	858	3,783	2,861	4,784	2,510	4,115	495	889	1,811	201
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	11.16	9.93	8.98	8.28	8.25	9.04	8.91	7.82	7.35	7.51	7.32	7.32	7.31
182-day	11.44	10.16	9.62	9.17	8.59	9.14	9.00	7.97	7.31	7.54	7.27	7.37	7.39
364-day	11.23	10.22	9.83	9.50	9.41	10.14	10.05	8.39	7.70	7.67	7.45	7.50	7.94
5. Overall Weighted Yield	11.29	10.03	9.45	9.14	9.16	10.03	9.85	8.26	7.51	7.56	7.33	7.37	7.36
6. Bank Rate (Simple Average)	11.23	10.20	9.49	9.24	9.07	9.93	9.82	8.63	7.60	7.49	7.34	7.35	7.37

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.