

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

| | Mar-08 | Apr-08 | May-08 | Jun-08 | Jul-08 | Aug-08 | Sep-08 | Oct-08 | Nov-08 | Dec-08 | Jan-09 | Feb-09 | Mar-09 |
|---|-----------------------------|--------------|--------------|---------------|---------------|--------------|--------------|--------------|--------------|--------------|---------------|---------------|---------------|
| | <i>(Rs million)</i> | | | | | | | | | | | | |
| 1. Amount of Bills put on Tender | 8,500 | 1,700 | 4,500 | 9,100 | 5,150 | 2,500 | 6,100 | 2,000 | 5,000 | 6,100 | 5,700 | 3,950 | 8,800 |
| 2. Total Value of Bids Received | 19,508 | 6,015 | 8,863 | 14,338 | 12,700 | 5,299 | 5,928 | 4,494 | 4,661 | 5,572 | 14,246 | 10,759 | 15,532 |
| 91-day | 6,082 | 3,120 | 3,501 | 6,956 | 7,008 | 2,678 | 2,668 | 1,467 | 1,048 | 884 | 4,106 | 3,797 | 5,047 |
| 182-day | 4,450 | 817 | 3,152 | 3,017 | 5,212 | 1,998 | 1,835 | 515 | 430 | 405 | 2,254 | 2,955 | 4,265 |
| 364-day | 8,976 | 2,078 | 2,030 | 4,365 | 480 | 623 | 1,425 | 2,511 | 3,183 | 4,282 | 7,886 | 4,007 | 6,220 |
| 3. Total Value of Bids Accepted | 8,500 | 1,700 | 4,463 | 9,100 | 5,150 | 2,500 | 4,937 | 1,986 | 3,889 | 3,258 | 5,700 | 3,950 | 8,800 |
| 91-day | 2,179 | 963 | 2,202 | 4,957 | 3,111 | 1,321 | 2,315 | 634 | 907 | 499 | 1,237 | 1,127 | 2,947 |
| 182-day | 2,206 | 242 | 1,372 | 2,332 | 1,838 | 944 | 1,592 | 227 | 405 | 270 | 1,408 | 1,182 | 2,417 |
| 364-day | 4,115 | 495 | 889 | 1,811 | 201 | 235 | 1,030 | 1,125 | 2,577 | 2,488 | 3,055 | 1,641 | 3,437 |
| | <i>(Per cent per annum)</i> | | | | | | | | | | | | |
| 4. Weighted Average Yield | | | | | | | | | | | | | |
| 91-day | 7.35 | 7.51 | 7.32 | 7.32 | 7.31 | 7.66 | 8.67 | 9.12 | 9.02 | 8.89 | 7.78 | 6.94 | 5.70 |
| 182-day | 7.31 | 7.54 | 7.27 | 7.37 | 7.39 | 8.18 | 8.95 | 9.26 | 9.13 | 8.73 | 7.86 | 6.98 | 6.13 |
| 364-day | 7.70 | 7.67 | 7.45 | 7.50 | 7.94 | 8.38 | 9.40 | 9.59 | 9.34 | 9.00 | 8.23 | 7.10 | 6.34 |
| 5. Overall Weighted Yield | 7.51 | 7.56 | 7.33 | 7.37 | 7.36 | 7.93 | 8.91 | 9.40 | 9.24 | 8.96 | 8.04 | 7.02 | 6.07 |
| 6. Bank Rate (Simple Average) | 7.60 | 7.49 | 7.34 | 7.35 | 7.37 | 7.83 | 8.70 | 9.39 | 9.28 | 9.06 | 8.21 | 7.17 | 6.31 |

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.