

Table 16b: Auctions of Government of Mauritius Treasury Bills: May 2008 - May 2009

	May-08	Jun-08	Jul-08	Aug-08	Sep-08	Oct-08	Nov-08	Dec-08	Jan-09	Feb-09	Mar-09	Apr-09	May-09
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	4,500	9,100	5,150	2,500	6,100	2,000	5,000	6,100	5,700	3,950	8,800	3,000	3,800
2. Total Value of Bids Received	8,863	14,338	12,700	5,299	5,928	4,494	4,661	5,572	14,246	10,759	15,532	7,057	4,650
91-day	3,501	6,956	7,008	2,678	2,668	1,467	1,048	884	4,106	3,797	5,047	3,023	2,130
182-day	3,152	3,017	5,212	1,998	1,835	515	430	405	2,254	2,955	4,265	1,598	1,040
364-day	2,030	4,365	480	623	1,425	2,511	3,183	4,282	7,886	4,007	6,220	2,436	1,480
3. Total Value of Bids Accepted	4,463	9,100	5,150	2,500	4,937	1,986	3,889	3,258	5,700	3,950	8,800	3,000	3,800
91-day	2,202	4,957	3,111	1,321	2,315	634	907	499	1,237	1,127	2,947	1,292	1,644
182-day	1,372	2,332	1,838	944	1,592	227	405	270	1,408	1,182	2,417	680	870
364-day	889	1,811	201	235	1,030	1,125	2,577	2,488	3,055	1,641	3,437	1,028	1,286
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	7.32	7.32	7.31	7.66	8.67	9.12	9.02	8.89	7.78	6.94	5.70	4.83	4.61
182-day	7.27	7.37	7.39	8.18	8.95	9.26	9.13	8.73	7.86	6.98	6.13	5.01	4.68
364-day	7.45	7.50	7.94	8.38	9.40	9.59	9.34	9.00	8.23	7.10	6.34	5.46	5.09
5. Overall Weighted Yield	7.33	7.37	7.36	7.93	8.91	9.40	9.24	8.96	8.04	7.02	6.07	5.09	4.79
6. Bank Rate (Simple Average)	7.34	7.35	7.37	7.83	8.70	9.39	9.28	9.06	8.21	7.17	6.31	5.10	4.81

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.