

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

	May-07	Jun-07	Jul-07	Aug-07	Sep-07	Oct-07	Nov-07	Dec-07	Jan-08	Feb-08	Mar-08	Apr-08	May-08
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	4,000	8,650	10,450	3,060	3,100	2,100	5,200	3,800	5,800	3,400	8,500	1,700	4,500
2. Total Value of Bids Received	9,627	15,678	22,769	9,869	4,379	6,094	11,497	5,516	13,715	9,012	19,508	6,015	8,863
91-day	2,210	7,902	7,003	5,825	1,767	1,154	1,325	480	1,309	1,445	6,082	3,120	3,501
182-day	2,923	4,291	9,068	2,965	1,266	2,497	2,105	187	1,370	1,230	4,450	817	3,152
364-day	4,494	3,485	6,698	1,079	1,346	2,444	8,067	4,849	11,036	6,337	8,976	2,078	2,030
3. Total Value of Bids Accepted	4,000	8,650	10,450	3,060	2,632	2,100	5,200	3,202	5,800	3,400	8,500	1,700	4,463
91-day	914	4,687	3,124	1,763	969	375	490	241	500	425	2,179	963	2,202
182-day	1,065	2,047	4,244	958	805	868	927	100	516	465	2,206	242	1,372
364-day	2,021	1,916	3,082	339	858	858	3,783	2,861	4,784	2,510	4,115	495	889
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	11.56	11.04	11.16	9.93	8.98	8.28	8.25	9.04	8.91	7.82	7.35	7.51	7.32
182-day	11.74	11.10	11.44	10.16	9.62	9.17	8.59	9.14	9.00	7.97	7.31	7.54	7.27
364-day	11.64	10.98	11.23	10.22	9.83	9.50	9.41	10.14	10.05	8.39	7.70	7.67	7.45
5. Overall Weighted Yield	11.65	11.04	11.29	10.03	9.45	9.14	9.16	10.03	9.85	8.26	7.51	7.56	7.33
6. Bank Rate (Simple Average)	11.67	11.08	11.23	10.20	9.49	9.24	9.07	9.93	9.82	8.63	7.60	7.49	7.34

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.