

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

	Nov-07	Dec-07	Jan-08	Feb-08	Mar-08	Apr-08	May-08	Jun-08	Jul-08	Aug-08	Sep-08	Oct-08	Nov-08
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	5,200	3,800	5,800	3,400	8,500	1,700	4,500	9,100	5,150	2,500	6,100	2,000	5,000
2. Total Value of Bids Received	11,497	5,516	13,715	9,012	19,508	6,015	8,863	14,338	12,700	5,299	5,928	4,494	4,661
91-day	1,325	480	1,309	1,445	6,082	3,120	3,501	6,956	7,008	2,678	2,668	1,467	1,048
182-day	2,105	187	1,370	1,230	4,450	817	3,152	3,017	5,212	1,998	1,835	515	430
364-day	8,067	4,849	11,036	6,337	8,976	2,078	2,030	4,365	480	623	1,425	2,511	3,183
3. Total Value of Bids Accepted	5,200	3,202	5,800	3,400	8,500	1,700	4,463	9,100	5,150	2,500	4,937	1,986	3,889
91-day	490	241	500	425	2,179	963	2,202	4,957	3,111	1,321	2,315	634	907
182-day	927	100	516	465	2,206	242	1,372	2,332	1,838	944	1,592	227	405
364-day	3,783	2,861	4,784	2,510	4,115	495	889	1,811	201	235	1,030	1,125	2,577
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	8.25	9.04	8.91	7.82	7.35	7.51	7.32	7.32	7.31	7.66	8.67	9.12	9.02
182-day	8.59	9.14	9.00	7.97	7.31	7.54	7.27	7.37	7.39	8.18	8.95	9.26	9.13
364-day	9.41	10.14	10.05	8.39	7.70	7.67	7.45	7.50	7.94	8.38	9.40	9.59	9.34
5. Overall Weighted Yield	9.16	10.03	9.85	8.26	7.51	7.56	7.33	7.37	7.36	7.93	8.91	9.40	9.24
6. Bank Rate (Simple Average)	9.07	9.93	9.82	8.63	7.60	7.49	7.34	7.35	7.37	7.83	8.70	9.39	9.28

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.