

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

	Nov-08	Dec-08	Jan-09	Feb-09	Mar-09	Apr-09	May-09	Jun-09	Jul-09	Aug-09	Sep-09	Oct-09	Nov-09
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	5,000	6,100	5,700	3,950	8,800	3,000	3,800	14,500	4,000	2,800	6,500	6,000	4,600
2. Total Value of Bids Received	4,661	5,572	14,246	10,759	15,532	7,057	4,650	12,379	9,241	5,998	10,939	12,083	7,483
91-day	1,048	884	4,106	3,797	5,047	3,023	2,130	7,483	4,906	3,082	6,420	8,343	4,815
182-day	430	405	2,254	2,955	4,265	1,598	1,040	2,761	2,570	1,445	3,200	1,030	1,594
364-day	3,183	4,282	7,886	4,007	6,220	2,436	1,480	2,134	1,765	1,470	1,319	2,709	1,074
3. Total Value of Bids Accepted	3,889	3,258	5,700	3,950	8,800	3,000	3,800	8,984	4,000	2,800	6,500	6,000	4,600
91-day	907	499	1,237	1,127	2,947	1,292	1,644	5,183	2,238	1,457	3,808	4,163	3,065
182-day	405	270	1,408	1,182	2,417	680	870	2,371	985	644	1,935	590	912
364-day	2,577	2,488	3,055	1,641	3,437	1,028	1,286	1,429	777	699	756	1,247	622
	<i>Per cent per annum</i>												
4. Weighted Average Yield													
91-day	9.02	8.89	7.78	6.94	5.70	4.83	4.61	4.62	4.55	4.40	4.38	4.67	4.43
182-day	9.13	8.73	7.86	6.98	6.13	5.01	4.68	4.71	4.60	4.46	4.51	4.77	4.57
364-day	9.34	9.00	8.23	7.10	6.34	5.46	5.09	5.10	5.03	4.78	4.67	4.84	4.68
5. Overall Weighted Yield	9.24	8.96	8.04	7.02	6.07	5.09	4.79	4.72	4.66	4.50	4.45	4.71	4.49
6. Bank Rate (Simple Average)	9.28	9.06	8.21	7.17	6.31	5.10	4.81	4.75	4.69	4.51	4.44	4.73	4.53

Figures may not add up to totals due to rounding.

Source: Financial Markets Operations Division.