

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

	Sep-07	Oct-07	Nov-07	Dec-07	Jan-08	Feb-08	Mar-08	Apr-08	May-08	Jun-08	Jul-08	Aug-08	Sep-08
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	3,100	2,100	5,200	3,800	5,800	3,400	8,500	1,700	4,500	9,100	5,150	2,500	6,100
2. Total Value of Bids Received	4,379	6,094	11,497	5,516	13,715	9,012	19,508	6,015	8,863	14,338	12,700	5,299	5,928
91-day	1,767	1,154	1,325	480	1,309	1,445	6,082	3,120	3,501	6,956	7,008	2,678	2,668
182-day	1,266	2,497	2,105	187	1,370	1,230	4,450	817	3,152	3,017	5,212	1,998	1,835
364-day	1,346	2,444	8,067	4,849	11,036	6,337	8,976	2,078	2,030	4,365	480	623	1,425
3. Total Value of Bids Accepted	2,632	2,100	5,200	3,202	5,800	3,400	8,500	1,700	4,463	9,100	5,150	2,500	4,937
91-day	969	375	490	241	500	425	2,179	963	2,202	4,957	3,111	1,321	2,315
182-day	805	868	927	100	516	465	2,206	242	1,372	2,332	1,838	944	1,592
364-day	858	858	3,783	2,861	4,784	2,510	4,115	495	889	1,811	201	235	1,030
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	8.98	8.28	8.25	9.04	8.91	7.82	7.35	7.51	7.32	7.32	7.31	7.66	8.67
182-day	9.62	9.17	8.59	9.14	9.00	7.97	7.31	7.54	7.27	7.37	7.39	8.18	8.95
364-day	9.83	9.50	9.41	10.14	10.05	8.39	7.70	7.67	7.45	7.50	7.94	8.38	9.40
5. Overall Weighted Yield	9.45	9.14	9.16	10.03	9.85	8.26	7.51	7.56	7.33	7.37	7.36	7.93	8.91
6. Bank Rate (Simple Average)	9.49	9.24	9.07	9.93	9.82	8.63	7.60	7.49	7.34	7.35	7.37	7.83	8.70

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.