

Table 21 b: Auctions of Treasury / Bank of Mauritius Bills: June 2006 - June 2007

	Jun-06	July-06	Aug-06	Sep-06	Oct-06	Nov-06	Dec-06	Jan-07	Feb-07	Mar-07	Apr-07	May-07	Jun-07
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	10,175	5,400	3,025	11,850	5,925	5,950	17,275	7,000	4,000	12,500	9,300	4,000	8,650
2. Total Value of Bids Received	11,755	16,695	5,338	3,994	3,286	2,750	6,763	7,149	6,306	20,494	15,995	9,627	15,678
91-day	3,121	6,603	2,373	1,488	1,420	1,453	2,767	2,670	1,304	1,979	8,296	2,210	7,902
182-day	4,951	6,898	2,145	947	506	274	1,666	1,395	1,203	3,586	5,107	2,923	4,291
364-day	3,683	3,194	820	1,559	1,360	1,023	2,330	3,084	3,799	14,929	2,592	4,494	3,485
3. Total Value of Bids Accepted	8,272	5,400	2,918	3,398	3,107	2,202	6,381	5,658	3,777	12,500	9,300	4,000	8,650
91-day	2,134	2,080	1,338	1,262	1,284	1,120	2,555	1,935	779	1,195	5,437	914	4,687
182-day	3,482	2,240	1,162	846	495	161	1,583	1,151	650	2,152	2,299	1,065	2,047
364-day	2,656	1,080	418	1,290	1,328	921	2,243	2,572	2,348	9,154	1,564	2,021	1,916
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	6.81	6.97	7.02	9.40	10.07	10.51	11.68	12.75	12.70	12.02	11.70	11.56	11.04
182-day	7.32	7.46	7.41	8.37	10.16	10.75	11.92	12.93	12.86	11.96	11.48	11.74	11.10
364-day	7.77	7.88	7.86	9.58	10.37	11.03	12.37	13.37	13.34	11.93	10.94	11.64	10.98
5. Overall Weighted Yield	7.33	7.35	7.30	9.21	10.21	10.74	11.98	13.07	13.13	11.94	11.52	11.65	11.04
6. Bank Rate (Simple Average)	7.34	7.34	7.26	8.79	10.17	10.66	11.84	12.99	13.25	12.11	11.47	11.67	11.08

Figures may not add up to totals due to rounding.