

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

	May-06	Jun-06	July-06	Aug-06	Sep-06	Oct-06	Nov-06	Dec-06	Jan-07	Feb-07	Mar-07	Apr-07	May-07
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	3,675	10,175	5,400	3,025	11,850	5,925	5,950	17,275	7,000	4,000	12,500	9,300	4,000
2. Total Value of Bids Received	8,879	11,755	16,695	5,338	3,994	3,286	2,750	6,763	7,149	6,306	20,494	15,995	9,627
91-day	1,609	3,121	6,603	2,373	1,488	1,420	1,453	2,767	2,670	1,304	1,979	8,296	2,210
182-day	3,799	4,951	6,898	2,145	947	506	274	1,666	1,395	1,203	3,586	5,107	2,923
364-day	3,471	3,683	3,194	820	1,559	1,360	1,023	2,330	3,084	3,799	14,929	2,592	4,494
3. Total Value of Bids Accepted	3,675	8,272	5,400	2,918	3,398	3,107	2,202	6,381	5,658	3,777	12,500	9,300	4,000
91-day	681	2,134	2,080	1,338	1,262	1,284	1,120	2,555	1,935	779	1,195	5,437	914
182-day	1,575	3,482	2,240	1,162	846	495	161	1,583	1,151	650	2,152	2,299	1,065
364-day	1,419	2,656	1,080	418	1,290	1,328	921	2,243	2,572	2,348	9,154	1,564	2,021
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	6.89	6.81	6.97	7.02	9.40	10.07	10.51	11.68	12.75	12.70	12.02	11.70	11.56
182-day	7.37	7.32	7.46	7.41	8.37	10.16	10.75	11.92	12.93	12.86	11.96	11.48	11.74
364-day	7.85	7.77	7.88	7.86	9.58	10.37	11.03	12.37	13.37	13.34	11.93	10.94	11.64
5. Overall Weighted Yield	7.47	7.33	7.35	7.30	9.21	10.21	10.74	11.98	13.07	13.13	11.94	11.52	11.65
6. Bank Rate (Simple Average)	7.47	7.34	7.34	7.26	8.79	10.17	10.66	11.84	12.99	13.25	12.11	11.47	11.67

Figures may not add up to totals due to rounding.