

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

	Oct-06	Nov-06	Dec-06	Jan-07	Feb-07	Mar-07	Apr-07	May-07	Jun-07	Jul-07	Aug-07	Sep-07	Oct-07
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	5,925	5,950	17,275	7,000	4,000	12,500	9,300	4,000	8,650	10,450	3,060	3,100	2,100
2. Total Value of Bids Received	3,286	2,750	6,763	7,149	6,306	20,494	15,995	9,627	15,678	22,769	9,869	4,379	6,094
91-day	1,420	1,453	2,767	2,670	1,304	1,979	8,296	2,210	7,902	7,003	5,825	1,767	1,154
182-day	506	274	1,666	1,395	1,203	3,586	5,107	2,923	4,291	9,068	2,965	1,266	2,497
364-day	1,360	1,023	2,330	3,084	3,799	14,929	2,592	4,494	3,485	6,698	1,079	1,346	2,444
3. Total Value of Bids Accepted	3,107	2,202	6,381	5,658	3,777	12,500	9,300	4,000	8,650	10,450	3,060	2,632	2,100
91-day	1,284	1,120	2,555	1,935	779	1,195	5,437	914	4,687	3,124	1,763	969	375
182-day	495	161	1,583	1,151	650	2,152	2,299	1,065	2,047	4,244	958	805	868
364-day	1,328	921	2,243	2,572	2,348	9,154	1,564	2,021	1,916	3,082	339	858	858
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	10.07	10.51	11.68	12.75	12.70	12.02	11.70	11.56	11.04	11.16	9.93	8.98	8.28
182-day	10.16	10.75	11.92	12.93	12.86	11.96	11.48	11.74	11.10	11.44	10.16	9.62	9.17
364-day	10.37	11.03	12.37	13.37	13.34	11.93	10.94	11.64	10.98	11.23	10.22	9.83	9.50
5. Overall Weighted Yield	10.21	10.74	11.98	13.07	13.13	11.94	11.52	11.65	11.04	11.29	10.03	9.45	9.14
6. Bank Rate (Simple Average)	10.17	10.66	11.84	12.99	13.25	12.11	11.47	11.67	11.08	11.23	10.20	9.49	9.24

Figures may not add up to totals due to rounding.