

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

	Sep-06	Oct-06	Nov-06	Dec-06	Jan-07	Feb-07	Mar-07	Apr-07	May-07	Jun-07	Jul-07	Aug-07	Sep-07
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	11,850	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. Total Value of Bids Received	3,994	3,286	2,750	6,763	7,149	6,306	20,494	15,995	9,627	15,678	22,769	9,869	4,379
91-day	1,488	1,420	1,453	2,767	2,670	1,304	1,979	8,296	2,210	7,902	7,003	5,825	1,767
182-day	947	506	274	1,666	1,395	1,203	3,586	5,107	2,923	4,291	9,068	2,965	1,266
364-day	1,559	1,360	1,023	2,330	3,084	3,799	14,929	2,592	4,494	3,485	6,698	1,079	1,346
3. Total Value of Bids Accepted	3,398	3,107	2,202	6,381	5,658	3,777	12,500	9,300	4,000	8,650	10,450	3,060	2,632
91-day	1,262	1,284	1,120	2,555	1,935	779	1,195	5,437	914	4,687	3,124	1,763	969
182-day	846	495	161	1,583	1,151	650	2,152	2,299	1,065	2,047	4,244	958	805
364-day	1,290	1,328	921	2,243	2,572	2,348	9,154	1,564	2,021	1,916	3,082	339	858
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	9.40	10.07	10.51	11.68	12.75	12.70	12.02	11.70	11.56	11.04	11.16	9.93	8.98
182-day	8.37	10.16	10.75	11.92	12.93	12.86	11.96	11.48	11.74	11.10	11.44	10.16	9.62
364-day	9.58	10.37	11.03	12.37	13.37	13.34	11.93	10.94	11.64	10.98	11.23	10.22	9.83
5. Overall Weighted Yield	9.21	10.21	10.74	11.98	13.07	13.13	11.94	11.52	11.65	11.04	11.29	10.03	9.45
6. Bank Rate (Simple Average)	8.79	10.17	10.66	11.84	12.99	13.25	12.11	11.47	11.67	11.08	11.23	10.20	9.49

Figures may not add up to totals due to rounding.