

Table 20b: Auctions of Treasury / Bank of Mauritius Bills: December 2006 - December 2007

	Dec-06	Jan-07	Feb-07	Mar-07	Apr-07	May-07	Jun-07	Jul-07	Aug-07	Sep-07	Oct-07	Nov-07	Dec-07
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	17,275	7,000	4,000	12,500	9,300	4,000	8,650	10,450	3,060	3,100	2,100	5,200	3,800
2. Total Value of Bids Received	6,763	7,149	6,306	20,494	15,995	9,627	15,678	22,769	9,869	4,379	6,094	11,497	5,516
91-day	2,767	2,670	1,304	1,979	8,296	2,210	7,902	7,003	5,825	1,767	1,154	1,325	480
182-day	1,666	1,395	1,203	3,586	5,107	2,923	4,291	9,068	2,965	1,266	2,497	2,105	187
364-day	2,330	3,084	3,799	14,929	2,592	4,494	3,485	6,698	1,079	1,346	2,444	8,067	4,849
3. Total Value of Bids Accepted	6,381	5,658	3,777	12,500	9,300	4,000	8,650	10,450	3,060	2,632	2,100	5,200	3,202
91-day	2,555	1,935	779	1,195	5,437	914	4,687	3,124	1,763	969	375	490	241
182-day	1,583	1,151	650	2,152	2,299	1,065	2,047	4,244	958	805	868	927	100
364-day	2,243	2,572	2,348	9,154	1,564	2,021	1,916	3,082	339	858	858	3,783	2,861
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	11.68	12.75	12.70	12.02	11.70	11.56	11.04	11.16	9.93	8.98	8.28	8.25	9.04
182-day	11.92	12.93	12.86	11.96	11.48	11.74	11.10	11.44	10.16	9.62	9.17	8.59	9.14
364-day	12.37	13.37	13.34	11.93	10.94	11.64	10.98	11.23	10.22	9.83	9.50	9.41	10.14
5. Overall Weighted Yield	11.98	13.07	13.13	11.94	11.52	11.65	11.04	11.29	10.03	9.45	9.14	9.16	10.03
6. Bank Rate (Simple Average)	11.84	12.99	13.25	12.11	11.47	11.67	11.08	11.23	10.20	9.49	9.24	9.07	9.93

Figures may not add up to totals due to rounding.