

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

	Nov-06	Dec-06	Jan-07	Feb-07	Mar-07	Apr-07	May-07	Jun-07	Jul-07	Aug-07	Sep-07	Oct-07	Nov-07
	<i>(Rs million)</i>												
1. Amount of Bills put on Tender	5,950	17,275	7,000	4,000	12,500	9,300	4,000	8,650	10,450	3,060	3,100	2,100	5,200
2. Total Value of Bids Received	2,750	6,763	7,149	6,306	20,494	15,995	9,627	15,678	22,769	9,869	4,379	6,094	11,497
91-day	1,453	2,767	2,670	1,304	1,979	8,296	2,210	7,902	7,003	5,825	1,767	1,154	1,325
182-day	274	1,666	1,395	1,203	3,586	5,107	2,923	4,291	9,068	2,965	1,266	2,497	2,105
364-day	1,023	2,330	3,084	3,799	14,929	2,592	4,494	3,485	6,698	1,079	1,346	2,444	8,067
3. Total Value of Bids Accepted	2,202	6,381	5,658	3,777	12,500	9,300	4,000	8,650	10,450	3,060	2,632	2,100	5,200
91-day	1,120	2,555	1,935	779	1,195	5,437	914	4,687	3,124	1,763	969	375	490
182-day	161	1,583	1,151	650	2,152	2,299	1,065	2,047	4,244	958	805	868	927
364-day	921	2,243	2,572	2,348	9,154	1,564	2,021	1,916	3,082	339	858	858	3,783
	<i>(Per cent per annum)</i>												
4. Weighted Average Yield													
91-day	10.51	11.68	12.75	12.70	12.02	11.70	11.56	11.04	11.16	9.93	8.98	8.28	8.25
182-day	10.75	11.92	12.93	12.86	11.96	11.48	11.74	11.10	11.44	10.16	9.62	9.17	8.59
364-day	11.03	12.37	13.37	13.34	11.93	10.94	11.64	10.98	11.23	10.22	9.83	9.50	9.41
5. Overall Weighted Yield	10.74	11.98	13.07	13.13	11.94	11.52	11.65	11.04	11.29	10.03	9.45	9.14	9.16
6. Bank Rate (Simple Average)	10.66	11.84	12.99	13.25	12.11	11.47	11.67	11.08	11.23	10.20	9.49	9.24	9.07

Figures may not add up to totals due to rounding.