

Table 17a: Auctions of Government of Mauritius Treasury Bills: July 2010 and August 2010

(Rs million)

	Auction held on					Total	
	6-Aug-10	13-Aug-10	20-Aug-10	27-Aug-10	Jul-10	Aug-10	
1. Amount of Bills put on Tender	700	900	700	700	2,900	3,000	
2. Value of Bids Received	3,390	4,010	2,190	1,466	16,698	11,056	
3. Value of Bids Accepted	700	900	700	700	2,900	3,000	
4. Value of Bills Maturing	1,191	771	1,549	1,444	7,622	4,955	
5. Net Issue of Bills (3 - 4)	(491)	129	(849)	(744)	(4,722)	(1,955)	

Figures may not add up to totals due to rounding.
Source: Financial Markets Operations Division.

Table 17b: Auctions of Government of Mauritius Treasury Bills: August 2009 - August 2010

	(Rs million)												Jul-10	Aug-10
	Aug-09	Sep-09	Oct-09	Nov-09	Dec-09	Jan-10	Feb-10	Mar-10	Apr-10	May-10	Jun-10			
1. Amount of Bills put on Tender	2,800	6,500	6,000	4,600	8,500	9,900	5,100	7,500	8,700	5,100	5,300	2,900	3,000	
2. Total Value of Bids Received	5,998	10,939	12,083	7,483	11,937	12,231	11,368	18,462	20,959	16,795	12,640	16,698	11,056	
91-day	3,082	6,420	8,343	4,815	6,374	6,312	5,185	7,242	8,856	8,625	9,855	5,875	4,160	
182-day	1,445	3,200	1,030	1,594	4,053	3,329	3,590	5,735	7,501	4,660	2,195	5,365	3,835	
364-day	1,470	1,319	2,709	1,074	1,510	2,590	2,593	5,485	4,601	3,510	590	5,458	3,061	
3. Total Value of Bids Accepted	2,800	6,500	6,000	4,600	6,482	8,570	5,100	6,282	8,700	5,100	5,300	2,900	3,000	
91-day	1,457	3,808	4,163	3,065	3,275	4,314	2,318	2,512	3,738	2,648	4,027	992	1,128	
182-day	644	1,935	590	912	2,315	2,538	1,598	1,763	3,141	1,367	984	928	1,024	
364-day	699	756	1,247	622	892	1,717	1,184	1,987	1,822	1,086	290	981	848	
Per cent per annum														
4. Weighted Average Yield	4.40	4.38	4.67	4.43	4.33	4.37	4.33	4.07	4.39	3.85	3.30	3.19	2.58	
91-day	4.46	4.51	4.77	4.57	4.42	4.62	4.52	4.24	4.52	3.89	3.99	3.87	2.88	
182-day	4.78	4.67	4.84	4.68	4.60	4.76	4.70	4.46	4.63	4.09	4.29	4.26	3.43	
364-day	4.50	4.45	4.71	4.49	4.40	4.52	4.48	4.24	4.49	3.91	3.48	3.77	2.92	
5. Overall Weighted Yield	4.51	4.44	4.73	4.53	4.40	4.51	4.50	4.31	4.51	4.04	3.47	3.87	3.02	
6. Bank Rate (Simple Average)														

Figures may not add up to totals due to rounding.
Source: Financial Markets Operations Division.