

Table 18a: Auctions of Government of Mauritius Treasury Bills: February 2011

(Rs million)

	Auction held on						Total	
	4-Feb-11	11-Feb-11	18-Feb-11	25-Feb-11	Jan-11	Feb-11		
1. Amount of Bills put on Tender	800	1,200	1,200	1,200	2,900	4,400		
2. Value of Bids Received	2,935	4,110	2,675	1,870	12,145	11,590		
3. Value of Bids Accepted	800	1,200	1,200	1,095	2,900	4,295		
4. Value of Bills Maturing	435	1,092	1,325	1,262	4,543	4,114		
5. Net Issue of Bills (3 - 4)	365	108	(125)	(167)	(1,643)	181		

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

Table 18b: Auctions of Government of Mauritius Treasury Bills: February 2010 - February 2011

	Feb-10	Mar-10	Apr-10	May-10	Jun-10	Jul-10	Aug-10	Sep-10	Oct-10	Nov-10	Dec-10	Jan-11	Feb-11
	(Rs million)												
1. Amount of Bills put on Tender	5,100	7,500	8,700	5,100	5,300	2,900	3,000	3,500	5,400	4,300	5,500	2,900	4,400
2. Total Value of Bids Received	11,368	18,462	20,959	16,795	12,640	16,698	11,056	8,476	10,734	12,694	13,498	12,145	11,590
91-day	5,185	7,242	8,856	8,625	9,855	5,875	4,160	4,711	4,205	4,975	8,360	3,235	3,380
182-day	3,590	5,735	7,501	4,660	2,195	5,365	3,835	2,170	2,873	3,779	2,957	6,050	3,965
364-day	2,593	5,485	4,601	3,510	590	5,458	3,061	1,595	3,656	3,940	2,181	2,860	4,245
3. Total Value of Bids Accepted	5,100	6,282	8,700	5,100	5,300	2,900	3,000	3,500	4,385	4,300	5,500	2,900	4,295
91-day	2,318	2,512	3,738	2,648	4,027	992	1,128	2,004	2,217	1,907	1,244	475	125
182-day	1,598	1,783	3,141	1,367	984	928	1,024	975	1,396	1,188	2,300	475	1,095
364-day	1,184	1,987	1,822	1,086	290	981	848	521	772	1,205	1,956	1,950	3,075
Per cent per annum													
4. Weighted Average Yield	4.33	4.07	4.39	3.85	3.30	3.19	2.58	2.73	4.21	3.49	2.29	1.98	1.80
91-day	4.52	4.24	4.52	3.89	3.99	3.87	2.88	2.79	4.52	3.94	3.10	2.66	1.86
182-day	4.70	4.46	4.63	4.09	4.29	4.26	3.43	3.13	4.85	4.32	3.54	3.39	3.13
364-day	4.48	4.24	4.49	3.91	3.48	3.77	2.92	2.81	4.42	3.85	3.07	3.04	2.77
5. Overall Weighted Yield	4.50	4.31	4.51	4.04	3.47	3.87	3.02	2.73	4.31	3.95	3.11	3.02	2.83
6. Bank Rate (Simple Average)													

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