

Table 16a: Auctions of Government of Mauritius Treasury Bills: December 2009 and January 2010

(Rs million)

	AUCTION HELD ON										TOTAL	
	4-Jan-10	8-Jan-10	15-Jan-10	22-Jan-10	29-Jan-10	Dec-09	Jan-10	Dec-09	Jan-10	Dec-09	Jan-10	Jan-10
1. Amount of Bills put on Tender	1,800	2,500	2,000	2,000	1,600	8,500	9,900	8,500	9,900			
2. Value of Bids Received	1,177	2,501	2,413	3,050	3,090	11,937	12,231	11,937	12,231			
3. Value of Bids Accepted	774	2,196	2,000	2,000	1,600	6,482	8,570	6,482	8,570			
4. Value of Bills Maturing	1,688	1,542	1,980	1,804	1,299	8,693	8,313	8,693	8,313			
5. Net Issue of Bills (3 - 4)	(914)	654	20	196	301	(2,212)	257	(2,212)	257			

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

Table 16b: Auctions of Government of Mauritius Treasury Bills: January 2009 - January 2010

	(Rs million)												
	Jan-09	Feb-09	Mar-09	Apr-09	May-09	Jun-09	Jul-09	Aug-09	Sep-09	Oct-09	Nov-09	Dec-09	Jan-10
1. Amount of Bills put on Tender	5,700	3,950	8,800	3,000	3,800	14,500	4,000	2,800	6,500	6,000	4,600	8,500	9,900
2. Total Value of Bids Received	14,246	10,759	15,532	7,057	4,650	12,379	9,241	5,998	10,939	12,083	7,483	11,937	12,231
91-day	4,106	3,797	5,047	3,023	2,130	7,483	4,906	3,082	6,420	8,343	4,815	6,374	6,312
182-day	2,254	2,955	4,265	1,598	1,040	2,761	2,570	1,445	3,200	1,030	1,594	4,053	3,329
364-day	7,886	4,007	6,220	2,436	1,480	2,134	1,765	1,470	1,319	2,709	1,074	1,510	2,590
3. Total Value of Bids Accepted	5,700	3,950	8,800	3,000	3,800	8,984	4,000	2,800	6,500	6,000	4,600	6,482	8,570
91-day	1,237	1,127	2,947	1,292	1,644	5,183	2,238	1,457	3,808	4,163	3,065	3,275	4,314
182-day	1,408	1,182	2,417	680	870	2,371	985	644	1,935	590	912	2,315	2,538
364-day	3,055	1,641	3,437	1,028	1,286	1,429	777	699	756	1,247	622	892	1,717
Per cent per annum													
4. Weighted Average Yield													
91-day	7.78	6.94	5.70	4.83	4.61	4.62	4.55	4.40	4.38	4.67	4.43	4.33	4.37
182-day	7.86	6.98	6.13	5.01	4.68	4.71	4.60	4.46	4.51	4.77	4.57	4.42	4.62
364-day	8.23	7.10	6.34	5.46	5.09	5.10	5.03	4.78	4.67	4.84	4.68	4.60	4.76
5. Overall Weighted Yield	8.04	7.02	6.07	5.09	4.79	4.72	4.66	4.50	4.45	4.71	4.49	4.40	4.52
6. Bank Rate (Simple Average)	8.21	7.17	6.31	5.10	4.81	4.75	4.69	4.51	4.44	4.73	4.53	4.40	4.51

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