

Table 18a: Auctions of Government of Mauritius Treasury Bills: December 2010 and January 2011

(Rs million)

	Auction held on					Total	
	7-Jan-11	14-Jan-11	21-Jan-11	28-Jan-11	Dec-10	Jan-11	
1. Amount of Bills put on Tender	500	800	800	800	5,500	2,900	
2. Value of Bids Received	2,625	2,305	3,760	3,455	13,498	12,145	
3. Value of Bids Accepted	500	800	800	800	5,500	2,900	
4. Value of Bills Maturing	1,285	1,045	1,146	1,066	4,269	4,543	
5. Net issue of Bills (3 - 4)	(785)	(245)	(346)	(266)	1,231	(1,643)	

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

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

	(Rs million)												
	Jan-10	Feb-10	Mar-10	Apr-10	May-10	Jun-10	Jul-10	Aug-10	Sep-10	Oct-10	Nov-10	Dec-10	Jan-11
1. Amount of Bills put on Tender	9,900	5,100	7,500	8,700	5,100	5,300	2,900	3,000	3,500	5,400	4,300	5,500	2,900
2. Total Value of Bids Received	12,231	11,368	18,462	20,959	16,795	12,640	16,698	11,056	8,476	10,734	12,694	13,498	12,145
91-day	6,312	5,185	7,242	8,856	8,625	9,855	5,875	4,160	4,711	4,205	4,975	8,360	3,235
182-day	3,329	3,590	5,735	7,501	4,660	2,195	5,365	3,835	2,170	2,873	3,779	2,957	6,050
364-day	2,590	2,593	5,485	4,601	3,510	590	5,458	3,061	1,595	3,656	3,940	2,181	2,860
3. Total Value of Bids Accepted	8,570	5,100	6,282	8,700	5,100	5,300	2,900	3,000	3,500	4,385	4,300	5,500	2,900
91-day	4,314	2,318	2,512	3,738	2,648	4,027	992	1,128	2,004	2,217	1,907	1,244	475
182-day	2,538	1,598	1,783	3,141	1,367	984	928	1,024	975	1,396	1,188	2,300	475
364-day	1,717	1,184	1,987	1,822	1,086	290	981	848	521	772	1,205	1,956	1,950
4. Weighted Average Yield	Per cent per annum												
91-day	4.37	4.33	4.07	4.39	3.85	3.30	3.19	2.58	2.73	4.21	3.49	2.29	1.98
182-day	4.62	4.52	4.24	4.52	3.89	3.99	3.87	2.88	2.79	4.52	3.94	3.10	2.66
364-day	4.76	4.70	4.46	4.63	4.09	4.29	4.26	3.43	3.13	4.85	4.32	3.54	3.39
5. Overall Weighted Yield	4.52	4.48	4.24	4.49	3.91	3.48	3.77	2.92	2.81	4.42	3.85	3.07	3.04
6. Bank Rate (Simple Average)	4.51	4.50	4.31	4.51	4.04	3.47	3.87	3.02	2.73	4.31	3.95	3.11	3.02

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