

Table 17a: Auctions of Government of Mauritius Treasury Bills: May 2010 and June 2010

(Rs million)

	AUCTION HELD ON						TOTAL	
	04-Jun-10	11-Jun-10	18-Jun-10	25-Jun-10	May-10	Jun-10		
1. Amount of Bills put on Tender	1,200	1,200	1,500	1,400	5,100	5,300		
2. Value of Bids Received	2,445	4,835	3,030	2,330	16,795	12,640		
3. Value of Bids Accepted	1,200	1,200	1,500	1,400	5,100	5,300		
4. Value of Bills Maturing	1,036	1,143	2,990	937	4,587	6,106		
5. Net Issue of Bills (3 - 4)	164	57	(1,490)	463	514	(806)		

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

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

	(Rs million)													
	Jun-09	Jul-09	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	14,500	4,000	2,800	6,500	6,000	4,600	8,500	9,900	5,100	7,500	8,700	5,100	5,300	
2. Total Value of Bids Received	12,379	9,241	5,998	10,939	12,083	7,483	11,937	12,231	11,368	18,462	20,959	16,795	12,640	
91-day	7,483	4,906	3,082	6,420	8,343	4,815	6,374	6,312	5,185	7,242	8,856	8,625	9,855	
182-day	2,761	2,570	1,445	3,200	1,030	1,594	4,053	3,329	3,590	5,735	7,501	4,660	2,195	
364-day	2,134	1,765	1,470	1,319	2,709	1,074	1,510	2,590	2,593	5,485	4,601	3,510	590	
3. Total Value of Bids Accepted	8,984	4,000	2,800	6,500	6,000	4,600	6,482	8,570	5,100	6,282	8,700	5,100	5,300	
91-day	5,183	2,238	1,457	3,808	4,163	3,065	3,275	4,314	2,318	2,512	3,738	2,648	4,027	
182-day	2,371	985	644	1,935	590	912	2,315	2,538	1,598	1,783	3,141	1,367	984	
364-day	1,429	777	699	756	1,247	622	892	1,717	1,184	1,987	1,822	1,086	290	
Per cent per annum														
4. Weighted Average Yield	4.62	4.55	4.40	4.38	4.67	4.43	4.33	4.37	4.33	4.07	4.39	3.85	3.30	
91-day	4.71	4.60	4.46	4.51	4.77	4.57	4.42	4.62	4.52	4.24	4.52	3.89	3.99	
182-day	5.10	5.03	4.78	4.67	4.84	4.68	4.60	4.76	4.70	4.46	4.63	4.09	4.29	
364-day														
5. Overall Weighted Yield	4.72	4.66	4.50	4.45	4.71	4.49	4.40	4.52	4.48	4.24	4.49	3.91	3.48	
6. Bank Rate (Simple Average)	4.75	4.69	4.51	4.44	4.73	4.53	4.40	4.51	4.50	4.31	4.51	4.04	3.47	

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