

Table 16a: Auctions of Government of Mauritius Treasury Bills: February 2010 and March 2010

(Rs million)

	AUCTION HELD ON					TOTAL		
	5-Mar-10	15-Mar-10	19-Mar-10	26-Mar-10	Feb-10	Mar-10	Mar-10	Mar-10
1. Amount of Bills put on Tender	1,500	2,000	2,000	2,000	5,100	7,500		
2. Value of Bids Received	5,485	4,565	5,375	3,037	11,368	18,462		
3. Value of Bids Accepted	1,500	2,000	2,000	782	5,100	6,282		
4. Value of Bills Maturing	2,321	2,825	2,305	600	5,350	8,051		
5. Net Issue of Bills (3 - 4)	(821)	(825)	(305)	182	(250)	(1,769)		

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

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

	(Rs million)												
	Mar-09	Apr-09	May-09	Jun-09	Jul-09	Aug-09	Sep-09	Oct-09	Nov-09	Dec-09	Jan-10	Feb-10	Mar-10
1. Amount of Bills put on Tender	8,800	3,000	3,800	14,500	4,000	2,800	6,500	6,000	4,600	8,500	9,900	5,100	7,500
2. Total Value of Bids Received	15,532	7,057	4,650	12,379	9,241	5,998	10,939	12,083	7,483	11,937	12,231	11,368	18,462
91-day	5,047	3,023	2,130	7,483	4,906	3,082	6,420	8,343	4,815	6,374	6,312	5,185	7,242
182-day	4,265	1,598	1,040	2,761	2,570	1,445	3,200	1,030	1,594	4,053	3,329	3,590	5,735
364-day	6,220	2,436	1,480	2,134	1,765	1,470	1,319	2,709	1,074	1,510	2,590	2,593	5,485
3. Total Value of Bids Accepted	8,800	3,000	3,800	8,984	4,000	2,800	6,500	6,000	4,600	6,482	8,570	5,100	6,282
91-day	2,947	1,292	1,644	5,183	2,238	1,457	3,808	4,163	3,065	3,275	4,314	2,318	2,512
182-day	2,417	680	870	2,371	985	644	1,935	590	912	2,315	2,538	1,598	1,783
364-day	3,437	1,028	1,286	1,429	777	699	756	1,247	622	892	1,717	1,184	1,987
4. Weighted Average Yield	Per cent per annum												
91-day	5.70	4.83	4.61	4.62	4.55	4.40	4.38	4.67	4.43	4.33	4.37	4.33	4.07
182-day	6.13	5.01	4.68	4.71	4.60	4.46	4.51	4.77	4.57	4.42	4.62	4.52	4.24
364-day	6.34	5.46	5.09	5.10	5.03	4.78	4.67	4.84	4.68	4.60	4.76	4.70	4.46
5. Overall Weighted Yield	6.07	5.09	4.79	4.72	4.66	4.50	4.45	4.71	4.49	4.40	4.52	4.48	4.24
6. Bank Rate (Simple Average)	6.31	5.10	4.81	4.75	4.69	4.51	4.44	4.73	4.53	4.40	4.51	4.50	4.31

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