

Table 17a: Auctions of Government of Mauritius Treasury Bills: October and November 2010

(Rs million)

	Auction held on						Total	
	8-Nov-10	12-Nov-10	19-Nov-10	26-Nov-10	Oct-10	Nov-10	Oct-10	Nov-10
1. Amount of Bills put on Tender	1,300	1,000	1,000	1,000	5,400	4,300	5,400	4,300
2. Value of Bids Received	3,028	2,543	3,803	3,320	10,734	12,694	10,734	12,694
3. Value of Bids Accepted	1,300	1,000	1,000	1,000	4,385	4,300	4,385	4,300
4. Value of Bills Maturing	660	746	983	738	5,620	3,127	5,620	3,127
5. Net Issue of Bills (3 - 4)	640	254	17	262	(1,235)	1,173	(1,235)	1,173

Figures may not add up to totals due to rounding.

Source: Financial Markets Operations Division.

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

	(Rs million)												
	Nov-09	Dec-09	Jan-10	Feb-10	Mar-10	Apr-10	May-10	Jun-10	Jul-10	Aug-10	Sep-10	Oct-10	Nov-10
1. Amount of Bills put on Tender	4,600	8,500	9,900	5,100	7,500	8,700	5,100	5,300	2,900	3,000	3,500	5,400	4,300
2. Total Value of Bids Received	7,483	11,937	12,231	11,368	18,462	20,959	16,795	12,640	16,698	11,056	8,476	10,734	12,694
91-day	4,815	6,374	6,312	5,185	7,242	8,856	8,625	9,855	5,875	4,160	4,711	4,205	4,975
182-day	1,594	4,053	3,329	3,590	5,735	7,501	4,660	2,195	5,365	3,835	2,170	2,873	3,779
364-day	1,074	1,510	2,590	2,593	5,485	4,601	3,510	590	5,458	3,061	1,595	3,656	3,940
3. Total Value of Bids Accepted	4,600	6,482	8,570	5,100	6,282	8,700	5,100	5,300	2,900	3,000	3,500	4,385	4,300
91-day	3,065	3,275	4,314	2,318	2,512	3,738	2,648	4,027	992	1,128	2,004	2,217	1,907
182-day	912	2,315	2,538	1,598	1,783	3,141	1,367	984	928	1,024	975	1,396	1,188
364-day	622	892	1,717	1,184	1,987	1,822	1,086	290	981	848	521	772	1,205
Per cent per annum													
4. Weighted Average Yield	4.43	4.33	4.37	4.33	4.07	4.39	3.85	3.30	3.19	2.58	2.73	4.21	3.49
91-day	4.57	4.42	4.62	4.52	4.24	4.52	3.89	3.99	3.87	2.88	2.79	4.52	3.94
182-day	4.68	4.60	4.76	4.70	4.46	4.63	4.09	4.29	4.26	3.43	3.13	4.85	4.32
364-day	4.49	4.40	4.52	4.48	4.24	4.49	3.91	3.48	3.77	2.92	2.81	4.42	3.85
5. Overall Weighted Yield	4.53	4.40	4.51	4.50	4.31	4.51	4.04	3.47	3.87	3.02	2.73	4.31	3.95
6. Bank Rate (Simple Average)													

Figures may not add up to totals due to rounding.

Source: Financial Markets Operations Division.