

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

(Rs million)

	Auction held on										Total	
	1-Oct-10	8-Oct-10	15-Oct-10	22-Oct-10	29-Oct-10	Jul-10	Sep-10	Oct-10	Aug-10	Sep-10	Oct-10	
1. Amount of Bills put on Tender	1,000	1,000	1,000	1,200	1,200	2,900	3,500	5,400	3,500	3,500	5,400	
2. Value of Bids Received	510	2,240	1,940	2,690	3,354	16,698	11,056	10,734	8,476	8,476	10,734	
3. Value of Bids Accepted	275	1,000	710	1,200	1,200	5,875	4,160	4,205	3,500	3,500	4,385	
4. Value of Bills Maturing	976	1,378	1,032	1,196	1,038	5,365	3,835	2,873	6,576	6,576	5,620	
5. Net issue of Bills (3 - 4)	(701)	(378)	(322)	4	163	5,458	3,061	3,656	(3,076)	(3,076)	(1,235)	

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

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

	(Rs million)												
	Oct-09	Nov-09	Dec-09	Jan-10	Feb-10	Mar-10	Apr-10	May-10	Jun-10	Jul-10	Aug-10	Sep-10	Oct-10
1. Amount of Bills put on Tender	6,000	4,600	8,500	9,900	5,100	7,500	8,700	5,100	5,300	2,900	3,000	3,500	5,400
2. Total Value of Bids Received	12,083	7,483	11,937	12,231	11,368	18,462	20,959	16,795	12,640	16,698	11,056	8,476	10,734
91-day	8,343	4,815	6,374	6,312	5,185	7,242	8,856	8,625	9,855	5,875	4,160	4,711	4,205
182-day	1,030	1,594	4,053	3,329	3,590	5,735	7,501	4,660	2,195	5,365	3,835	2,170	2,873
364-day	2,709	1,074	1,510	2,590	2,593	5,485	4,601	3,510	590	5,458	3,061	1,595	3,656
3. Total Value of Bids Accepted	6,000	4,600	6,482	8,570	5,100	6,282	8,700	5,100	5,300	2,900	3,000	3,500	4,385
91-day	4,163	3,065	3,275	4,314	2,318	2,512	3,738	2,648	4,027	992	1,128	2,004	2,217
182-day	590	912	2,315	2,538	1,598	1,783	3,141	1,367	984	928	1,024	975	1,396
364-day	1,247	622	892	1,717	1,184	1,987	1,822	1,086	290	981	848	521	772
4. Weighted Average Yield	Per cent per annum												
91-day	4.67	4.43	4.33	4.37	4.33	4.07	4.39	3.85	3.30	3.19	2.58	2.73	4.21
182-day	4.77	4.57	4.42	4.62	4.52	4.24	4.52	3.99	3.99	3.87	2.88	2.79	4.52
364-day	4.84	4.68	4.60	4.76	4.70	4.46	4.63	4.09	4.29	4.26	3.43	3.13	4.85
5. Overall Weighted Yield	4.71	4.49	4.40	4.52	4.48	4.24	4.49	3.91	3.48	3.77	2.92	2.81	4.42
6. Bank Rate (Simple Average)	4.73	4.53	4.40	4.51	4.50	4.31	4.51	4.04	3.47	3.87	3.02	2.73	4.31

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