

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

(Rs million)

	AUCTION HELD ON					TOTAL	
	07-May-10	14-May-10	21-May-10	28-May-10	Apr-10	May-10	
1. Amount of Bills put on Tender	1,200	1,200	1,200	1,500	8,700	5,100	
2. Value of Bids Received	3,545	4,300	4,735	4,215	20,959	16,795	
3. Value of Bids Accepted	1,200	1,200	1,200	1,500	8,700	5,100	
4. Value of Bills Maturing	1,393	723	1,619	851	6,701	4,587	
5. Net Issue of Bills (3 - 4)	(193)	477	(419)	649	1,999	514	

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

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

	(Rs million)												
	May-09	Jun-09	Jul-09	Aug-09	Sep-09	Oct-09	Nov-09	Dec-09	Jan-10	Feb-10	Mar-10	Apr-10	May-10
1. Amount of Bills put on Tender	3,800	14,500	4,000	2,800	6,500	6,000	4,600	8,500	9,900	5,100	7,500	8,700	5,100
2. Total Value of Bids Received	4,650	12,379	9,241	5,998	10,939	12,083	7,483	11,937	12,231	11,368	18,462	20,959	16,795
91-day	2,130	7,483	4,906	3,082	6,420	8,343	4,815	6,374	6,312	5,185	7,242	8,856	8,625
182-day	1,040	2,761	2,570	1,445	3,200	1,030	1,594	4,053	3,329	3,590	5,735	7,501	4,660
364-day	1,480	2,134	1,765	1,470	1,319	2,709	1,074	1,510	2,590	2,593	5,485	4,601	3,510
3. Total Value of Bids Accepted	3,800	8,984	4,000	2,800	6,500	6,000	4,600	6,482	8,570	5,100	6,282	8,700	5,100
91-day	1,644	5,183	2,238	1,457	3,808	4,163	3,065	3,275	4,314	2,318	2,512	3,738	2,648
182-day	870	2,371	985	644	1,935	590	912	2,315	2,538	1,598	1,783	3,141	1,367
364-day	1,286	1,429	777	699	756	1,247	622	892	1,717	1,184	1,987	1,822	1,086
4. Weighted Average Yield	Per cent per annum												
91-day	4.61	4.62	4.55	4.40	4.38	4.67	4.43	4.33	4.37	4.33	4.07	4.39	3.85
182-day	4.68	4.71	4.60	4.46	4.51	4.77	4.57	4.42	4.62	4.52	4.24	4.52	3.89
364-day	5.09	5.10	5.03	4.78	4.67	4.84	4.68	4.60	4.76	4.70	4.46	4.63	4.09
5. Overall Weighted Yield	4.79	4.72	4.66	4.50	4.45	4.71	4.49	4.40	4.52	4.48	4.24	4.49	3.91
6. Bank Rate (Simple Average)	4.81	4.75	4.69	4.51	4.44	4.73	4.53	4.40	4.51	4.50	4.31	4.51	4.04

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