

Table 18: Bank Rate and Weighted Average Yields on Government of Mauritius Treasury Bills: August 2010

(Per cent per annum)

	Auction held on			
	6-Aug-10	13-Aug-10	20-Aug-10	27-Aug-10
1. Weighted Yield on:				
91-day	2.84	2.61	2.43	2.38
182-day	3.22	2.96	2.74	2.54
364-day	3.69	3.47	3.37	3.29
2. Overall Weighted Average Yield/Bank Rate ¹	3.13	3.03	2.81	2.70

¹ Bank Rate is determined on the basis of overall weighted average yield on Bills accepted.
Source: Financial Markets Operations Division.

Table 19a: Auctions of Treasury Notes: July and August 2010

Amount of Treasury Notes put on Tender	21 July 2010 ¹ - Rs1,200 mn			25 August 2010 ² - Rs1,200 mn		
	2-Y TN	3-Y TN	4-Y TN	2-Y TN	3-Y TN	4-Y TN
1. Value of Bids Received (Rs mn)	1,650.0	1,461.0	1,025.0	2,826.0	1,610.0	410.0
2. Value of Bids Accepted (Rs mn)	478.7	423.9	297.4	699.8	398.7	101.5
3. Interest Rate (% p.a.)	5.50	5.75	6.00	5.50	5.75	6.00
4. Highest Yield Accepted (% p.a.)	5.14	5.63	5.96	4.75	5.19	5.94
5. Weighted Yield on Bids Accepted (% p.a.)	4.99	5.57	5.93	4.48	5.19	5.92
6. Weighted Price of Bids Accepted (%)	100.959	100.491	100.246	101.931	101.537	100.281

¹ Issue of 23 July 2010

2-Y TN : 5.50% 2-Year Treasury Notes due 23 July 2012

3-Y TN : 5.75% 3-Year Treasury Notes due 23 July 2013

4-Y TN : 6.00% 4-Year Treasury Notes due 23 July 2014

Source: Financial Markets Operations Division.

Issue of 27 August 2010

2Y-GMTN : 5.50% 2-Year Government of Mauritius Treasury Notes due 27 August 2012

3Y-GMTN : 5.75% 3-Year Government of Mauritius Treasury Notes due 27 August 2013

4Y-GMTN : 6.00% 4-Year Government of Mauritius Treasury Notes due 27 August 2014

Table 19b: Auctions of Five-Year Government of Mauritius Bonds: June 2009 - June 2010

	Auction held on			
	24 Jun-09 ¹	05 Aug-09 ²	11 Nov-09 ³	02 Jun-10 ⁴
Amount of Bonds put on Tender (Rs mn)	2,527.6	1,500.0	2,100.0	3,000.0
Value of Bids Received (Rs mn)	3,730.0	2,546.4	2,565.9	5,482.2
Value of Bids Accepted (Rs mn)	2,527.6	1,500.0	1,742.8	3,000.0
Interest Rate (% p.a.)	8.40	8.40	8.08	6.69
Highest Yield Accepted (% p.a.)	8.95	8.80	9.00	7.23
Weighted Average Yield on Bids Accepted (% p.a.)	8.72	8.61	8.73	7.05
Weighted Price of Bids Accepted (%)	98.725	99.161	97.411	98.505

¹ Issue of 26 June 2009

³ Issue of 13 November 2009

² Issue of 07 August 2009

⁴ Issue of 04 June 2010

Source: Financial Markets Operations Division.