

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

(Per cent per annum)

	Auction held on				
	2-Jul-10	9-Jul-10	16-Jul-10	23-Jul-10	30-Jul-10
1. Weighted Yield on:					
91-day	3.44	3.36	3.21	3.14	3.01
182-day	4.22	4.04	3.92	3.72	3.46
364-day	4.67	4.50	4.28	4.11	3.92
2. Overall Weighted Average Yield/Bank Rate ¹	4.11	4.10	3.80	3.57	3.47

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: June and July 2010

Amount of Treasury Notes put on Tender	09 June 2010 ¹ - Rs1,500 mn			21 July 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)	2,525.0	700.0	551.0	1,650.0	1,461.0	1,025.0
2. Value of Bids Accepted (Rs mn)	1,003.0	278.1	218.9	478.7	423.9	297.4
3. Interest Rate (% p.a.)	5.50	5.75	6.00	5.50	5.75	6.00
4. Highest Yield Accepted (% p.a.)	5.39	5.80	6.08	5.14	5.63	5.96
5. Weighted Yield on Bids Accepted (% p.a.)	5.15	5.75	6.03	4.99	5.57	5.93
6. Weighted Price of Bids Accepted (%)	100.657	100.000	99.895	100.959	100.491	100.246

¹ Issue of 11 June 2010
2-Y TN : 5.50% 2-Year Treasury Notes due 11 Jun 2012
3-Y TN : 5.75% 3-Year Treasury Notes due 11 Jun 2013
4-Y TN : 6.00% 4-Year Treasury Notes due 11 Jun 2014
Source: Financial Markets Operations Division.

² 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

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
1. Amount of Bonds put on Tender (Rs mn)	2,527.6	1,500.0	2,100.0	3,000.0
2. Value of Bids Received (Rs mn)	3,730.0	2,546.4	2,565.9	5,482.2
3. Value of Bids Accepted (Rs mn)	2,527.6	1,500.0	1,742.8	3,000.0
4. Interest Rate (% p.a.)	8.40	8.40	8.08	6.69
5. Highest Yield Accepted (% p.a.)	8.95	8.80	9.00	7.23
6. Weighted Average Yield on Bids Accepted (% p.a.)	8.72	8.61	8.73	7.05
7. 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
Source: Financial Markets Operations Division.

² Issue of 07 August 2009
⁴ Issue of 04 June 2010