

**Table 19: Bank Rate and Weighted Average Yields on Government of Mauritius Treasury Bills: December 2010**

(Per cent per annum)

	Auction held on				
	3-Dec-10	10-Dec-10	17-Dec-10	24-Dec-10	31-Dec-10
<b>1. Weighted Yield on:</b>					
91-day	2.59	2.39	2.08	2.02	2.02
182-day	3.21	3.12	3.08	3.04	3.04
364-day	3.64	3.56	3.52	3.49	3.49
<b>2. Overall Weighted Average Yield/Bank Rate <sup>1</sup></b>	<b>3.09</b>	<b>3.13</b>	<b>3.11</b>	<b>3.11</b>	<b>2.89</b>

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

**Table 20a: Auctions of Government of Mauritius Treasury Notes: November and December 2010**

Amount of Treasury Notes put on Tender	17 November 2010 <sup>1</sup> - Rs1,500 mn			15 December 2010 <sup>2</sup> - Rs1,500 mn		
	2Y-GMTN	3Y-GMTN	4Y-GMTN	2Y-GMTN	3Y-GMTN	4Y-GMTN
<b>1. Value of Bids Received (Rs mn)</b>	<b>2,061.7</b>	<b>870.7</b>	<b>625.0</b>	<b>2,000.0</b>	<b>571.0</b>	<b>450.0</b>
<b>2. Value of Bids Accepted (Rs mn)</b>	<b>1,061.7</b>	<b>-</b>	<b>-</b>	<b>993.1</b>	<b>283.5</b>	<b>223.4</b>
<b>3. Interest Rate (% p.a.)</b>	<b>4.50</b>	<b>-</b>	<b>-</b>	<b>4.50</b>	<b>4.75</b>	<b>5.00</b>
<b>4. Highest Yield Accepted (% p.a.)</b>	<b>5.50</b>	<b>-</b>	<b>-</b>	<b>5.25</b>	<b>5.51</b>	<b>6.30</b>
<b>5. Weighted Yield on Bids Accepted (% p.a.)</b>	<b>5.28</b>	<b>-</b>	<b>-</b>	<b>5.20</b>	<b>5.48</b>	<b>6.27</b>
<b>6. Weighted Price of Bids Accepted (%)</b>	<b>98.538</b>	<b>-</b>	<b>-</b>	<b>98.686</b>	<b>98.006</b>	<b>95.568</b>

<sup>1</sup> Issue of 19 November 2010

2Y-GMTN : 4.50% 2-Year Government of Mauritius Treasury Notes due 19 November 2012  
3Y-GMTN : 4.75% 3-Year Government of Mauritius Treasury Notes due 19 November 2013  
4Y-GMTN : 5.00% 4-Year Government of Mauritius Treasury Notes due 19 November 2014  
Source: Financial Markets Operations Division.

<sup>2</sup> Issue of 17 December 2010

2Y-GMTN : 4.50% 2-Year Government of Mauritius Treasury Notes due 17 December 2012  
3Y-GMTN : 4.75% 3-Year Government of Mauritius Treasury Notes due 17 December 2013  
4Y-GMTN : 5.00% 4-Year Government of Mauritius Treasury Notes due 17 December 2014

**Table 20b: Auctions of Five-Year Government of Mauritius Bonds: August 2009 - November 2010**

	Auction held on			
	05 Aug-09 <sup>1</sup>	11 Nov-09 <sup>2</sup>	02 Jun-10 <sup>3</sup>	24 Nov-10 <sup>4</sup>
<b>1. Amount of Bonds put on Tender (Rs mn)</b>	<b>1,500.0</b>	<b>2,100.0</b>	<b>3,000.0</b>	<b>2,000.0</b>
<b>2. Value of Bids Received (Rs mn)</b>	<b>2,546.4</b>	<b>2,565.9</b>	<b>5,482.2</b>	<b>2,836.8</b>
<b>3. Value of Bids Accepted (Rs mn)</b>	<b>1,500.0</b>	<b>1,742.8</b>	<b>3,000.0</b>	<b>257.0</b>
<b>4. Interest Rate (% p.a.)</b>	<b>8.40</b>	<b>8.08</b>	<b>6.69</b>	<b>6.69</b>
<b>5. Highest Yield Accepted (% p.a.)</b>	<b>8.80</b>	<b>9.00</b>	<b>7.23</b>	<b>6.84</b>
<b>6. Weighted Average Yield on Bids Accepted (% p.a.)</b>	<b>8.61</b>	<b>8.73</b>	<b>7.05</b>	<b>6.81</b>
<b>7. Weighted Price of Bids Accepted (%)</b>	<b>99.161</b>	<b>97.411</b>	<b>98.505</b>	<b>99.555</b>

<sup>1</sup> Issue of 07 August 2009

<sup>3</sup> Issue of 04 June 2010

Source: Financial Markets Operations Division.

<sup>2</sup> Issue of 13 November 2009

<sup>4</sup> Issue of 26 November 2010 (Re-Opening)