

Table 19: Bank Rate and Weighted Average Yields on Government of Mauritius Treasury Bills: February 2011

(Per cent per annum)

	Auction held on			
	4-Feb-11	11-Feb-11	18-Feb-11	25-Feb-11
1. Weighted Yield on:				
91-day	1.84	1.73	-	-
182-day	2.04	1.95	1.85	1.83
364-day	3.24	3.11	3.06	3.14
2. Overall Weighted Average Yield/Bank Rate ¹	3.00	3.00	2.59	2.54

¹ 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: January 2011 and February 2011

Amount of Treasury Notes put on Tender	19 January 2011 ¹ - Rs1,200 mn			23 February 2011 ² - Rs1,200 mn		
	2Y-GMTN	3Y-GMTN	4Y-GMTN	2Y-GMTN	3Y-GMTN	4Y-GMTN
1. Value of Bids Received (Rs mn)	3,518.0	967.7	808.5	2,361.3	381.8	363.0
2. Value of Bids Accepted (Rs mn)	358.0	410.0	432.0	600.0	300.0	300.0
3. Interest Rate (% p.a.)	4.50	4.75	5.00	4.50	4.75	5.00
4. Highest Yield Accepted (% p.a.)	4.99	5.35	6.00	4.58	4.85	5.30
5. Weighted Yield on Bids Accepted (% p.a.)	4.95	5.32	5.91	4.49	4.71	5.17
6. Weighted Price of Bids Accepted (%)	99.153	98.439	96.800	100.019	100.111	99.393

¹ Issue of 21 January 2011

2Y-GMTN : 4.50% 2-Year Government of Mauritius Treasury Notes due 21 January 2013

3Y-GMTN : 4.75% 3-Year Government of Mauritius Treasury Notes due 21 January 2014

4Y-GMTN : 5.00% 4-Year Government of Mauritius Treasury Notes due 21 January 2015

² Issue of 25 February 2011

2Y-GMTN : 4.50% 2-Year Government of Mauritius Treasury Notes due 25 February 2013

3Y-GMTN : 4.75% 3-Year Government of Mauritius Treasury Notes due 25 February 2014

4Y-GMTN : 5.00% 4-Year Government of Mauritius Treasury Notes due 25 February 2015

Table 20b: Auctions of Five-Year Government of Mauritius Bonds: August 2009 - February 2011

	Auction held on				
	05 Aug-09 ¹	11 Nov-09 ²	02 Jun-10 ³	24 Nov-10 ⁴	16 Feb-11 ⁵
1. Amount of Bonds put on Tender (Rs mn)	1,500.0	2,100.0	3,000.0	2,000.0	1,500.0
2. Value of Bids Received (Rs mn)	2,546.4	2,565.9	5,482.2	2,836.8	2,687.2
3. Value of Bids Accepted (Rs mn)	1,500.0	1,742.8	3,000.0	257.0	1,500.0
4. Interest Rate (% p.a.)	8.40	8.08	6.69	6.69	6.69
5. Highest Yield Accepted (% p.a.)	8.80	9.00	7.23	6.84	6.74
6. Weighted Average Yield on Bids Accepted (% p.a.)	8.61	8.73	7.05	6.81	6.65
7. Weighted Price of Bids Accepted (%)	99.161	97.411	98.505	99.555	100.134

¹ Issue of 07 August 2009

³ Issue of 04 June 2010

⁵ Issue of 18 February 2011 (Re-Opening)

Source: Financial Markets Operations Division.

² Issue of 13 November 2009

⁴ Issue of 26 November 2010 (Re-Opening)