

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

(Per cent per annum)

	Auction held on			
	8-Nov-10	12-Nov-10	19-Nov-10	26-Nov-10
1. Weighted Yield on:				
91-day	3.97	3.74	3.50	3.00
182-day	4.24	4.01	3.74	3.44
364-day	4.55	4.39	4.14	3.87
2. Overall Weighted Average Yield/Bank Rate ¹	4.26	4.04	3.71	3.26

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 Government of Mauritius Treasury Notes: October and November 2010

Amount of Treasury Notes put on Tender	06 October 2010 ¹ - Rs1,600 mn			17 November 2010 ² - Rs1,500 mn		
	2Y-GMTN	3Y-GMTN	4Y-GMTN	2Y-GMTN	3Y-GMTN	4Y-GMTN
1. Value of Bids Received (Rs mn)	750.0	435.0	136.0	2,061.7	870.7	625.0
2. Value of Bids Accepted (Rs mn)	405.0	295.0	41.0	1,061.7	-	-
3. Interest Rate (% p.a.)	4.50	4.75	5.00	4.50	-	-
4. Highest Yield Accepted (% p.a.)	6.05	6.70	6.90	5.50	-	-
5. Weighted Yield on Bids Accepted (% p.a.)	5.68	6.29	6.67	5.28	-	-
6. Weighted Price of Bids Accepted (%)	97.798	95.849	94.221	98.538	-	-

¹ Issue of 08 October 2010
2Y-GMTN : 4.50% 2-Year Government of Mauritius Treasury Notes due 08 October 2012
3Y-GMTN : 4.75% 3-Year Government of Mauritius Treasury Notes due 08 October 2013
4Y-GMTN :5.00% 4-Year Government of Mauritius Treasury Notes due 08 October 2014
Source: Financial Markets Operations Division.

² 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

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

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

¹ Issue of 07 August 2009
³ Issue of 04 June 2010
Source: Financial Markets Operations Division.

² Issue of 13 November 2009
⁴ Issue of 26 November 2010 (Re-Opening)