

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

(Per cent per annum)

	Auction held on				
	1-Oct-10	8-Oct-10	15-Oct-10	22-Oct-10	29-Oct-10
<b>1. Weighted Yield on:</b>					
91-day	3.66	4.14	4.37	4.37	4.17
182-day	3.98	4.52	4.64	4.62	4.44
364-day	-	5.00	4.99	4.89	4.74
<b>2. Overall Weighted Average Yield/Bank Rate <sup>1</sup></b>	<b>3.74</b>	<b>4.37</b>	<b>4.51</b>	<b>4.56</b>	<b>4.42</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 19a: Auctions of Government of Mauritius Treasury Notes: September and October 2010**

Amount of Treasury Notes put on Tender	15 September 2010 <sup>1</sup> - Rs1,500 mn			06 October 2010 <sup>2</sup> - Rs1,600 mn		
	2Y-GMTN	3Y-GMTN	4Y-GMTN	2Y-GMTN	3Y-GMTN	4Y-GMTN
<b>1. Value of Bids Received (Rs mn)</b>	<b>1,105.0</b>	<b>800.0</b>	<b>880.0</b>	<b>750.0</b>	<b>435.0</b>	<b>136.0</b>
<b>2. Value of Bids Accepted (Rs mn)</b>	<b>595.1</b>	<b>430.9</b>	<b>474.0</b>	<b>405.0</b>	<b>295.0</b>	<b>41.0</b>
<b>3. Interest Rate (% p.a.)</b>	<b>5.50</b>	<b>5.75</b>	<b>6.00</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>5.90</b>	<b>6.07</b>	<b>6.05</b>	<b>6.70</b>	<b>6.90</b>
<b>5. Weighted Yield on Bids Accepted (% p.a.)</b>	<b>5.21</b>	<b>5.79</b>	<b>5.99</b>	<b>5.68</b>	<b>6.29</b>	<b>6.67</b>
<b>6. Weighted Price of Bids Accepted (%)</b>	<b>100.544</b>	<b>99.891</b>	<b>100.035</b>	<b>97.798</b>	<b>95.849</b>	<b>94.221</b>

<sup>1</sup> Issue of 17 September 2010

2Y-GMTN : 5.50% 2-Year Government of Mauritius Treasury Notes due 17 September 2012  
3Y-GMTN : 5.75% 3-Year Government of Mauritius Treasury Notes due 17 September 2013  
4Y-GMTN : 6.00% 4-Year Government of Mauritius Treasury Notes due 17 September 2014

Source: Financial Markets Operations Division.

<sup>2</sup> 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

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

	Auction held on			
	24 Jun-09 <sup>1</sup>	05 Aug-09 <sup>2</sup>	11 Nov-09 <sup>3</sup>	02 Jun-10 <sup>4</sup>
<b>1. Amount of Bonds put on Tender (Rs mn)</b>	<b>2,527.6</b>	<b>1,500.0</b>	<b>2,100.0</b>	<b>3,000.0</b>
<b>2. Value of Bids Received (Rs mn)</b>	<b>3,730.0</b>	<b>2,546.4</b>	<b>2,565.9</b>	<b>5,482.2</b>
<b>3. Value of Bids Accepted (Rs mn)</b>	<b>2,527.6</b>	<b>1,500.0</b>	<b>1,742.8</b>	<b>3,000.0</b>
<b>4. Interest Rate (% p.a.)</b>	<b>8.40</b>	<b>8.40</b>	<b>8.08</b>	<b>6.69</b>
<b>5. Highest Yield Accepted (% p.a.)</b>	<b>8.95</b>	<b>8.80</b>	<b>9.00</b>	<b>7.23</b>
<b>6. Weighted Average Yield on Bids Accepted (% p.a.)</b>	<b>8.72</b>	<b>8.61</b>	<b>8.73</b>	<b>7.05</b>
<b>7. Weighted Price of Bids Accepted (%)</b>	<b>98.725</b>	<b>99.161</b>	<b>97.411</b>	<b>98.505</b>

<sup>1</sup> Issue of 26 June 2009

<sup>2</sup> Issue of 07 August 2009

<sup>3</sup> Issue of 13 November 2009

<sup>4</sup> Issue of 04 June 2010

Source: Financial Markets Operations Division.