

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
1. Weighted Yield on:					
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
2. Overall Weighted Average Yield/Bank Rate ¹	3.74	4.37	4.51	4.56	4.42

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: September and October 2010

Amount of Treasury Notes put on Tender	15 September 2010 ¹ - Rs1,500 mn			06 October 2010 ² - Rs1,600 mn		
	2Y-GMTN	3Y-GMTN	4Y-GMTN	2Y-GMTN	3Y-GMTN	4Y-GMTN
1. Value of Bids Received (Rs mn)	1,105.0	800.0	880.0	750.0	435.0	136.0
2. Value of Bids Accepted (Rs mn)	595.1	430.9	474.0	405.0	295.0	41.0
3. Interest Rate (% p.a.)	5.50	5.75	6.00	4.50	4.75	5.00
4. Highest Yield Accepted (% p.a.)	5.50	5.90	6.07	6.05	6.70	6.90
5. Weighted Yield on Bids Accepted (% p.a.)	5.21	5.79	5.99	5.68	6.29	6.67
6. Weighted Price of Bids Accepted (%)	100.544	99.891	100.035	97.798	95.849	94.221

¹ 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.

² 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 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

² Issue of 07 August 2009

³ Issue of 13 November 2009

⁴ Issue of 04 June 2010

Source: Financial Markets Operations Division.