

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

(Per cent per annum)

	Auction held on			
	3-Sep-10	13-Sep-10	17-Sep-10	24-Sep-10
1. Weighted Yield on:				
91-day	2.25	2.47	2.72	3.18
182-day	2.27	2.58	3.11	3.24
364-day	3.05	3.03	3.14	3.28
2. Overall Weighted Average Yield/Bank Rate ¹	2.40	2.59	2.86	3.21

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: August and September 2010

Amount of Treasury Notes put on Tender	25 August 2010 ¹ - Rs1,200 mn			15 September 2010 ² - Rs1,500 mn		
	2Y-GMTN	3Y-GMTN	4Y-GMTN	2Y-GMTN	3Y-GMTN	4Y-GMTN
1. Value of Bids Received (Rs mn)	2,826.0	1,610.0	410.0	1,105.0	800.0	880.0
2. Value of Bids Accepted (Rs mn)	699.8	398.7	101.5	595.1	430.9	474.0
3. Interest Rate (% p.a.)	5.50	5.75	6.00	5.50	5.75	6.00
4. Highest Yield Accepted (% p.a.)	4.75	5.19	5.94	5.50	5.90	6.07
5. Weighted Yield on Bids Accepted (% p.a.)	4.48	5.19	5.92	5.21	5.79	5.99
6. Weighted Price of Bids Accepted (%)	101.931	101.537	100.281	100.544	99.891	100.035

¹ Issue of 27 August 2010
2Y-GMTN : 5.50% 2-Year Government of Mauritius Treasury Notes due 27 August 2012
3Y-GMTN : 5.75% 3-Year Government of Mauritius Treasury Notes due 27 August 2013
4Y-GMTN : 6.00% 4-Year Government of Mauritius Treasury Notes due 27 August 2014
Source: Financial Markets Operations Division.

² 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

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
³ Issue of 13 November 2009
Source: Financial Markets Operations Division.

² Issue of 07 August 2009
⁴ Issue of 04 June 2010