

**Table 17: Bank Rate and Weighted Average Yields on Government of Mauritius Treasury Bills: February 2010**

(Per cent per annum)

	Auction held on			
	5 Feb-10	15-Feb-10	19 Feb-10	26 Feb-10
<b>1. Weighted Yield on:</b>				
91-day	4.38	4.37	4.32	4.25
182-day	4.60	4.55	4.50	4.46
364-day	4.77	4.74	4.69	4.66
Overall Weighted Average Yield/Bank Rate <sup>1</sup>	4.51	4.52	4.45	4.44

<sup>1</sup> Bank Rate is determined on the basis of overall weighted average yield on Bills accepted.  
Source: Financial Markets Operations Division.

**Table 18a: Auctions of Treasury Notes: January and February 2010**

Amount of Treasury Notes put on Tender	20 January 2010 <sup>1</sup> - Rs1,500 mn			17 February 2010 <sup>2</sup> - Rs1,400 mn		
	2-Y TN	3-Y TN	4-Y TN	2-Y TN	3-Y TN	4-Y TN
<b>1. Value of Bids Received (Rs mn)</b>	1,057.7	2,681.9	430.6	691.0	1,675.9	518.0
<b>2. Value of Bids Accepted (Rs mn)</b>	204.0	1,141.1	154.9	335.3	813.3	251.4
<b>3. Interest Rate (% p.a.)</b>	5.50	5.75	6.00	5.50	5.75	6.00
<b>4. Highest Yield Accepted (% p.a.)</b>	6.15	7.15	7.50	6.10	7.00	7.45
<b>5. Weighted Yield on Bids Accepted (% p.a.)</b>	6.11	7.02	7.50	6.06	6.92	7.43
<b>6. Weighted Price of Bids Accepted (%)</b>	98.868	96.617	94.898	98.960	96.879	95.129

<sup>1</sup> Issue of 22 January 2010

2-Y TN : 5.50% 2-Year Treasury Notes due 22 January 2012

3-Y TN : 5.75% 3-Year Treasury Notes due 22 January 2013

4-Y TN : 6.00% 4-Year Treasury Notes due 22 January 2014

Source: Financial Markets Operations Division.

<sup>2</sup> Issue of 19 February 2010

2-Y TN : 5.50% 2-Year Treasury Notes due 19 February 2012

3-Y TN : 5.75% 3-Year Treasury Notes due 19 February 2013

4-Y TN : 6.00% 4-Year Treasury Notes due 19 February 2014

**Table 18b: Auctions of Five-Year Government of Mauritius Bonds: December 2008 - November 2009**

	Auction held on					
	17-Dec-08 <sup>1</sup>	18-Feb-09 <sup>2</sup>	22 Apr-09 <sup>3</sup>	24 Jun-09 <sup>4</sup>	05 Aug-09 <sup>5</sup>	11 Nov-09 <sup>6</sup>
<b>1. Amount of Bonds put on Tender (Rs mn)</b>	1,000.0	1,000.0	1,000.0	2,527.6	1,500.0	2,100.0
<b>2. Value of Bids Received (Rs mn)</b>	1,243.5	1,534.6	1,463.6	3,730.0	2,546.4	2,565.9
<b>3. Value of Bids Accepted (Rs mn)</b>	1,000.0	1,000.0	1,000.0	2,527.6	1,500.0	1,742.8
<b>4. Interest Rate (% p.a.)</b>	10.33	9.25	7.00	8.40	8.40	8.08
<b>5. Highest Yield Accepted (% p.a.)</b>	10.50	10.00	9.10	8.95	8.80	9.00
<b>6. Weighted Average Yield on Bids Accepted (% p.a.)</b>	10.40	9.65	8.51	8.72	8.61	8.73
<b>7. Weighted Price of Bids Accepted (%)</b>	99.732	98.442	93.953	98.725	99.161	97.411

<sup>1</sup> Issue of 19 December 2008

<sup>2</sup> Issue of 20 February 2009

<sup>3</sup> Issue of 24 April 2009

<sup>4</sup> Issue of 26 June 2009

<sup>5</sup> Issue of 07 August 2009

<sup>6</sup> Issue of 13 November 2009

Source: Financial Markets Operations Division.