

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

(Per cent per annum)

	Auction held on				
	4-Jan-10	8-Jan-10	15-Jan-10	22-Jan-10	29-Jan-10
1. Weighted Yield on:					
91-day	4.40	4.35	4.34	4.39	4.40
182-day	4.58	4.62	4.62	4.64	4.64
364-day	4.74	4.75	4.75	4.77	4.78
2. Overall Weighted Average Yield/Bank Rate ¹	4.54	4.50	4.50	4.54	4.56

¹ 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: December 2009 and January 2010

Amount of Treasury Notes put on Tender	16 December 2009 ¹ - Rs1,500 mn			20 January 2010 ² - Rs1,500 mn		
	2-Y TN	3-Y TN	4-Y TN	2-Y TN	3-Y TN	4-Y TN
1. Value of Bids Received (Rs mn)	2,732.0	896.6	467.8	1,057.7	2,681.9	430.6
2. Value of Bids Accepted (Rs mn)	1,000.4	328.3	171.3	204.0	1,141.1	154.9
3. Interest Rate (% p.a.)	5.50	5.75	6.00	5.50	5.75	6.00
4. Highest Yield Accepted (% p.a.)	6.19	7.15	7.50	6.15	7.15	7.50
5. Weighted Yield on Bids Accepted (% p.a.)	6.17	7.12	7.49	6.11	7.02	7.50
6. Weighted Price of Bids Accepted (%)	98.757	96.357	94.931	98.868	96.617	94.898

¹ Issue of 18 December 2009

2-Y TN : 5.50% 2-Year Treasury Notes due 18 December 2011

3-Y TN : 5.75% 3-Year Treasury Notes due 18 December 2012

4-Y TN : 6.00% 4-Year Treasury Notes due 18 December 2013

Source: Financial Markets Operations Division.

² 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

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

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

¹ Issue of 19 December 2008

² Issue of 20 February 2009

³ Issue of 24 April 2009

⁴ Issue of 26 June 2009

⁵ Issue of 07 August 2009

⁶ Issue of 13 November 2009

Source: Financial Markets Operations Division.