

**Table 17: Bank Rate and Weighted Average Yields on Government of Mauritius Treasury Bills: December 2009**

(Per cent per annum)

	Auction held on			
	4-Dec-09	11-Dec-09	18-Dec-09	28-Dec-09
<b>1. Weighted Yield on:</b>				
<b>91-day</b>	4.33	4.33	4.33	4.31
<b>182-day</b>	4.45	4.42	4.41	4.38
<b>364-day</b>	4.62	4.60	4.59	4.59
<b>2. Overall Weighted Average Yield/Bank Rate <sup>1</sup></b>	4.41	4.38	4.41	4.38

<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: November and December 2009**

Amount of Treasury Notes put on Tender	18 November 2009 <sup>1</sup> - Rs1,000 mn			16 December 2009 <sup>2</sup> - Rs1,500 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>	2,192.5	492.8	288.2	2,732.0	896.6	467.8
<b>2. Value of Bids Accepted (Rs mn)</b>	788.2	180.9	30.9	1,000.4	328.3	171.3
<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>	6.49	7.25	7.50	6.19	7.15	7.50
<b>5. Weighted Yield on Bids Accepted (% p.a.)</b>	6.36	7.15	7.50	6.17	7.12	7.49
<b>6. Weighted Price of Bids Accepted (%)</b>	98.409	96.279	94.898	98.757	96.357	94.931

<sup>1</sup> Issue of 11 November 2009

2-Y TN : 5.50% 2-Year Treasury Notes due 20 November 2011

3-Y TN : 5.75% 3-Year Treasury Notes due 20 November 2012

4-Y TN : 6.00% 4-Year Treasury Notes due 20 November 2013

Source: Financial Markets Operations Division.

<sup>2</sup> 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

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

	Auction held on					
	15-Oct-08 <sup>1</sup>	17-Dec-08 <sup>2</sup>	18 Feb-09 <sup>3</sup>	22 Apr-09 <sup>4</sup>	24 Jun-09 <sup>5</sup>	05 Aug-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 2008

<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.