

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **20 November 2009** of a nominal amount of Rs1.2 billion

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	16	6	10
Total nominal value (Rs mn)	1,100.0	233.0	336.5
Highest yield (% p.a.)	4.90	4.56	5.00
Lowest yield (% p.a.)	4.39	4.50	4.58
Bids Accepted	7	5	8
Total nominal value (Rs mn)	790.6	182.9	226.5
Highest yield (% p.a.)	4.44	4.55	4.70
Weighted yield (% p.a.)	4.41	4.54	4.65
Weighted price (%)	98.912	97.786	95.568

Bank Rate with effect from **20 November 2009** : 4.48%