

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 11 December 2009 of a nominal amount of Rs2.3 billion

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	33	11	10
Total nominal value (Rs mn)	2,065.0	1,661.0	239.0
Highest yield (% p.a.)	5.00	4.80	4.72
Lowest yield (% p.a.)	4.27	4.38	4.55
Bids Accepted	16	6	2
Total nominal value (Rs mn)	1,197.9	963.5	138.6
Highest yield (% p.a.)	4.35	4.45	4.60
Weighted yield (% p.a.)	4.33	4.42	4.60
Weighted price (%)	98.932	97.844	95.614

Bank Rate with effect from 11 December 2009 : 4.38%