

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **30 October 2009** of a nominal amount of Rs1,200.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	24	6	5
Total nominal value (Rs mn)	1,857.5	375.0	425.0
Highest yield (% p.a.)	5.00	4.75	4.80
Lowest yield (% p.a.)	4.53	4.63	4.68
Bids Accepted	8	3	2
Total nominal value (Rs mn)	838.8	169.3	191.9
Highest yield (% p.a.)	4.60	4.70	4.75
Weighted yield (% p.a.)	4.58	4.66	4.74
Weighted price (%)	98.871	97.729	95.486

Bank Rate with effect from **30 October 2009**: 4.62%