

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **27 November 2009** of a nominal amount of Rs1.4 billion

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	19	3	7
Total nominal value (Rs mn)	1,665.0	156.0	110.0
Highest yield (% p.a.)	4.80	4.57	5.00
Lowest yield (% p.a.)	4.34	4.49	4.64
Bids Accepted	8	2	6
Total nominal value (Rs mn)	1,207.1	113.1	79.8
Highest yield (% p.a.)	4.40	4.55	4.70
Weighted yield (% p.a.)	4.38	4.50	4.67
Weighted price (%)	98.920	97.805	95.550

Bank Rate with effect from **27 November 2009**: 4.41%