



BANK OF MAURITIUS

website: <http://bom.intnet.mu>

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **28 December 2009**
of a nominal amount of Rs2.5 billion

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	19	5	11
Total nominal value (Rs mn)	1,070.0	250.8	103.7
Highest yield (% p.a.)	5.40	4.98	5.00
Lowest yield (% p.a.)	4.29	4.37	4.55
Bids Accepted	8	4	7
Total nominal value (Rs mn)	255.0	150.8	75.7
Highest yield (% p.a.)	4.35	4.41	4.70
Weighted yield (% p.a.)	4.31	4.38	4.59
Weighted price (%)	98.937	97.863	95.623

Bank Rate with effect from **28 December 2009** : 4.38%