



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **16 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	21	6	13
Total nominal value (Rs mn)	1,878.3	185.0	546.0
Highest yield (% p.a.)	5.00	4.83	5.10
Lowest yield (% p.a.)	4.65	4.80	4.80
Bids Accepted	11	3	5
Total nominal value (Rs mn)	863.8	85.1	251.1
Highest yield (% p.a.)	4.74	4.81	4.85
Weighted yield (% p.a.)	4.70	4.80	4.85
Weighted price (%)	98.842	97.663	95.386

Bank Rate with effect from **16 October 2009** : 4.74%