



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **23 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	5	11
Total nominal value (Rs mn)	2,290.0	209.0	483.0
Highest yield (% p.a.)	5.00	4.80	5.10
Lowest yield (% p.a.)	4.65	4.75	4.70
Bids Accepted	3	1	4
Total nominal value (Rs mn)	921.5	84.1	194.4
Highest yield (% p.a.)	4.65	4.75	4.80
Weighted yield (% p.a.)	4.65	4.75	4.80
Weighted price (%)	98.854	97.686	95.432

Bank Rate with effect from **23 October 2009** : 4.68%