

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **05 January 2009** of a nominal amount of Rs1,000.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	12	3	18
Total nominal value (Rs mn)	225.0	500.0	1,606.0
Highest yield (% p.a.)	9.00	8.59	9.28
Lowest yield (% p.a.)	8.50	8.44	8.59
Bids Accepted	4	2	5
Total nominal value (Rs mn)	96.5	214.5	689.0
Highest yield (% p.a.)	8.55	8.53	8.85
Weighted yield (% p.a.)	8.52	8.45	8.71
Weighted price (%)	97.920	95.957	92.008

Bank Rate with effect from **05 January 2009**: 8.64%