

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **29 May 2009** of a nominal amount of Rs600.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	14	6	5
Total nominal value (Rs mn)	500.0	125.0	220.0
Highest yield (% p.a.)	4.79	4.85	5.30
Lowest yield (% p.a.)	4.63	4.65	5.04
Bids Accepted	4	3	3
Total nominal value (Rs mn)	355.0	75.0	170.0
Highest yield (% p.a.)	4.65	4.70	5.10
Weighted yield (% p.a.)	4.65	4.68	5.06
Weighted price (%)	98.854	97.720	95.196

Bank Rate with effect from 29 May 2009: 4.77%

