

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **05 June 2009** of a nominal amount of Rs2,500.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	15	6	10
Total nominal value (Rs mn)	1,275.0	335.0	315.0
Highest yield (% p.a.)	5.00	4.80	5.50
Lowest yield (% p.a.)	4.64	4.65	5.05
Bids Accepted	8	5	6
Total nominal value (Rs mn)	200.0	325.0	265.0
Highest yield (% p.a.)	4.70	4.75	5.15
Weighted yield (% p.a.)	4.67	4.73	5.12
Weighted price (%)	98.849	97.696	95.142

Bank Rate with effect from **05 June 2009**: 4.85%