

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **26 June 2009** of a nominal amount of Rs4,000.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	19	7	12
Total nominal value (Rs mn)	1,443.0	618.0	480.0
Highest yield (% p.a.)	4.89	4.90	5.50
Lowest yield (% p.a.)	4.59	4.65	5.10
Bids Accepted	14	5	8
Total nominal value (Rs mn)	1,273.0	518.0	440.0
Highest yield (% p.a.)	4.70	4.75	5.15
Weighted yield (% p.a.)	4.65	4.69	5.14
Weighted price (%)	98.854	97.715	95.124
Bank Rate with effect from	26 June 2009 :		4.76%