

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **03 July 2009** of a nominal amount of Rs800.0 million

| Maturities (No of days) | <u>91</u> | <u>182</u> | <u>364</u> |
|-----------------------------|-----------|------------|------------|
| Bids Received | 15 | 6 | 14 |
| Total nominal value (Rs mn) | 556.6 | 220.0 | 435.0 |
| Highest yield (% p.a.) | 4.75 | 4.99 | 5.24 |
| Lowest yield (% p.a.) | 4.59 | 4.62 | 5.08 |
| Bids Accepted | 9 | 4 | 7 |
| Total nominal value (Rs mn) | 367.5 | 145.3 | 287.2 |
| Highest yield (% p.a.) | 4.69 | 4.73 | 5.13 |
| Weighted yield (% p.a.) | 4.65 | 4.69 | 5.10 |
| Weighted price (%) | 98.854 | 97.715 | 95.160 |

Bank Rate with effect from 03 July 2009 : 4.82%