

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **13 February 2009** of a nominal amount of Rs1.0 billion

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	24	7	15
Total nominal value (Rs mn)	1,216.0	720.0	535.0
Highest yield (% p.a.)	7.95	7.20	7.39
Lowest yield (% p.a.)	7.05	6.94	6.95
Bids Accepted	3	5	12
Total nominal value (Rs mn)	492.0	291.4	216.6
Highest yield (% p.a.)	7.09	7.17	7.30
Weighted yield (% p.a.)	7.09	7.13	7.10
Weighted price (%)	98.263	96.567	93.388

Bank Rate with effect from 13 February 2009 : 7.10%