

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills Result of the auction held on 20 February 2009

of a nominal amount of Rs1,000.0 million

Maturities (No of days) Bids Received	<u>91</u> 22	<u>182</u> 11	<u>364</u> 14
Total nominal value (Rs mn)	1,172.0	690.0	935.0
Highest yield (% p.a.)	7.14	7.19	7.39
Lowest yield (% p.a.)	6.75	6.90	7.06
Bids Accepted	5	4	2
Total nominal value (Rs mn)	419.0	246.7	334.3
Highest yield (% p.a.)	6.90	7.00	7.08
Weighted yield (% p.a.)	6.86	6.97	7.06
Weighted price (%)	98.318	96.641	93.422
Bank Rate with effect from	20 Februar	y 2009 :	6.95%