

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **27 February 2009** of a nominal amount of Rs1,200.0 million

| Maturities (No of days) | <u>91</u> | <u>182</u> | <u>364</u> |
|-----------------------------|-----------|------------|------------|
| Bids Received | 20 | 15 | 13 |
| Total nominal value (Rs mn) | 492.5 | 1,310.0 | 1,549.0 |
| Highest yield (% p.a.) | 7.20 | 6.94 | 7.29 |
| Lowest yield (% p.a.) | 6.50 | 6.75 | 6.90 |
| Bids Accepted | 3 | 9 | 5 |
| Total nominal value (Rs mn) | 176.3 | 469.1 | 554.6 |
| Highest yield (% p.a.) | 6.65 | 6.85 | 6.95 |
| Weighted yield (% p.a.) | 6.63 | 6.80 | 6.94 |
| Weighted price (%) | 98.374 | 96.721 | 93.527 |

Bank Rate with effect from **27 February 2009**: 6.84%