

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **06 March 2009** of a nominal amount of Rs2,200.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	17	13	14
Total nominal value (Rs mn)	576.0	1,370.0	2,110.0
Highest yield (% p.a.)	6.90	6.86	7.19
Lowest yield (% p.a.)	6.45	6.56	6.55
Bids Accepted	5	9	9
Total nominal value (Rs mn)	312.4	743.1	1,144.5
Highest yield (% p.a.)	6.50	6.70	6.80
Weighted yield (% p.a.)	6.49	6.64	6.66
Weighted price (%)	98.408	96.795	93.772

Bank Rate with effect from **06 March 2009**: 6.63%