

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **21 August 2009** of a nominal amount of Rs800.0 million

Maturities (No of days)	<u>91</u>	<u> 182</u>	<u> 364</u>
Bids Received	19	7	14
Total nominal value (Rs mn)	782.4	420.0	557.2
Highest yield (% p.a.)	4.52	4.55	4.98
Lowest yield (% p.a.)	4.38	4.48	4.75
Bids Accepted	10	4	6
Total nominal value (Rs mn)	355.7	191.0	253.3
Highest yield (% p.a.)	4.43	4.50	4.80
Weighted yield (% p.a.)	4.41	4.48	4.78
Weighted price (%)	98.912	97.815	95.450

Bank Rate with effect from 21 August 2009: 4.54%