

## BANK OF MAURITIUS

website: http://bom.intnet.mu

## COMMUNIQUE

## Government of Mauritius Treasury Bills

Result of the auction held on **05 December 2008** of a nominal amount of Rs1.3 billion

| Maturities (No of days)     | <u>91</u>          | <u>182</u> | <u>364</u> |
|-----------------------------|--------------------|------------|------------|
| Bids Received               | 15                 | 1          | 29         |
| Total nominal value (Rs mn) | 118.0              | 10.0       | 409.6      |
| Highest yield (% p.a.)      | 9.49               | 9.30       | 9.75       |
| Lowest yield (% p.a.)       | 9.25               | 9.30       | 9.35       |
| Bids Accepted               | 15                 | 1          | 26         |
| Total nominal value (Rs mn) | 118.0              | 10.0       | 379.6      |
| Highest yield (% p.a.)      | 9.49               | 9.30       | 9.55       |
| Weighted yield (% p.a.)     | 9.37               | 9.30       | 9.44       |
| Weighted price (%)          | 97.717             | 95.568     | 91.396     |
| Bank Rate with effect from  | 05 December 2008 : |            | 9.42%      |
|                             |                    |            |            |