

## BANK OF MAURITIUS

website: http://bom.intnet.mu

## COMMUNIQUE

## **Government of Mauritius Treasury Bills**

Result of the auction held on **26 December 2008** of a nominal amount of Rs1.5 billion

Maturities (No of days)	<u>91</u>	<u>182</u>	<u> 364</u>
Bids Received	10	2	31
Total nominal value (Rs mn)	230.0	79.0	652.0
Highest yield (% p.a.)	9.25	8.73	9.25
Lowest yield (% p.a.)	8.59	8.70	8.85
Bids Accepted	6	2	22
Total nominal value (Rs mn)	160.0	79.0	463.0
Highest yield (% p.a.)	8.70	8.73	8.99
Weighted yield (% p.a.)	8.65	8.70	8.91
Weighted price (%)	97.889	95.842	91.840

Bank Rate with effect from **26 December 2008**: 8.83%