

## **BANK OF MAURITIUS**

website: http://bom.intnet.mu

## COMMUNIQUE

## **Government of Mauritius Treasury Bills**

Result of the auction held on **15 May 2009** of a nominal amount of Rs1,000.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	13	5	6
Total nominal value (Rs mn)	410.0	280.0	430.0
Highest yield (% p.a.)	4.81	4.74	5.35
Lowest yield (% p.a.)	4.55	4.60	5.00
Bids Accepted	8	5	5
Total nominal value (Rs mn)	330.0	280.0	390.0
Highest yield (% p.a.)	4.70	4.74	5.20
Weighted yield (% p.a.)	4.60	4.67	5.06
Weighted price (%)	98.866	97.724	95.196
Bank Rate with effect from	15 May 2009 :		4.80%