

## **BANK OF MAURITIUS**

website: http://bom.intnet.mu

## **COMMUNIQUE**

## **Government of Mauritius Treasury Bills**

Result of the auction held on **10 July 2009** of a nominal amount of Rs800.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	18	7	10
Total nominal value (Rs mn)	1,000.0	280.0	310.0
Highest yield (% p.a.)	4.80	4.85	5.20
Lowest yield (% p.a.)	4.58	4.64	5.03
Bids Accepted	7	4	4
Total nominal value (Rs mn)	503.1	140.9	156.0
Highest yield (% p.a.)	4.65	4.70	5.10
Weighted yield (% p.a.)	4.63	4.67	5.08
Weighted price (%)	98.859	97.724	95.178

Bank Rate with effect from 10 July 2009: 4.72%