

## BANK OF MAURITIUS

website: http://bom.intnet.mu

## **COMMUNIQUE**

## **Government of Mauritius Treasury Bills**

Result of the auction held on **17 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	17	10	18
Total nominal value (Rs mn)	1,200.0	1,010.0	710.0
Highest yield (% p.a.)	4.75	4.73	5.20
Lowest yield (% p.a.)	4.55	4.58	4.95
Bids Accepted	5	3	3
Total nominal value (Rs mn)	328.8	276.7	194.5
Highest yield (% p.a.)	4.59	4.62	5.00
Weighted yield (% p.a.)	4.58	4.61	4.99
Weighted price (%)	98.871	97.753	95.260

Bank Rate with effect from 17 July 2009: 4.69%