

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **04 January 2010** of a nominal amount of Rs1.8 billion

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	16	2	8
Total nominal value (Rs mn)	721.8	200.0	255.0
Highest yield (% p.a.)	5.00	4.75	5.23
Lowest yield (% p.a.)	4.30	4.41	4.67
Bids Accepted	8	2	6
Total nominal value (Rs mn)	353.6	200.0	220.0
Highest yield (% p.a.)	4.50	4.75	4.80
Weighted yield (% p.a.)	4.40	4.58	4.74
Weighted price (%)	98.915	97.767	95.486

Bank Rate with effect from **04 January 2010**: 4.54%