

## **BANK OF MAURITIUS**

website: http://bom.intnet.mu

## COMMUNIQUE

## Government of Mauritius Treasury Bills

Result of the auction held on **22 January 2010** of a nominal amount of Rs2.0 billion

Maturities (No of days)	<b>91</b>	182	364
Bids Received	30	16	11
Total nominal value (Rs mn)	1,510.0	987.8	552.0
Highest yield (% p.a.)	5.00	4.78	4.85
Lowest yield (% p.a.)	4.34	4.58	4.74
Bids Accepted	20	7	10
Total nominal value (Rs mn)	990.2	647.8	362.0
Highest yield (% p.a.)	4.45	4.68	4.80
Weighted yield (% p.a.)	4.39	4.64	4.77
Weighted price (%)	98.917	97.739	95.459
Bank Rate with effect from <b>22 January 2010</b> :			