

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **29 January 2010** of a nominal amount of Rs1.6 billion

Maturities (No of days) Bids Received	<u>91</u> 22	<u>182</u> 12	<u>364</u> 12
Total nominal value (Rs mn)	1,570.0	685.0	835.0
Highest yield (% p.a.)	5.00	4.73	4.85
Lowest yield (% p.a.)	4.37	4.62	4.75
Bids Accepted	10	4	9
Total nominal value (Rs mn)	812.9	354.7	432.4
Highest yield (% p.a.)	4.43	4.64	4.80
Weighted yield (% p.a.)	4.40	4.64	4.78
Weighted price (%)	98.915	97.739	95.450
Bank Rate with effect from	29 January	2010 :	4.56%