



BANK OF MAURITIUS

website: <http://bom.intnet.mu>

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **05 February 2010**
of a nominal amount of Rs1.2 billion

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	25	17	13
Total nominal value (Rs mn)	1,520.0	840.0	430.0
Highest yield (% p.a.)	5.00	4.72	4.90
Lowest yield (% p.a.)	4.35	4.58	4.77
Bids Accepted	12	4	1
Total nominal value (Rs mn)	653.8	361.3	184.9
Highest yield (% p.a.)	4.40	4.60	4.77
Weighted yield (% p.a.)	4.38	4.60	4.77
Weighted price (%)	98.920	97.758	95.459

Bank Rate with effect from **05 February 2010** : 4.51%