



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **08 October 2010**
of a nominal amount of Rs1.0 billion

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	21	19	3
Total nominal value (Rs mn)	635.0	490.0	1,115.0
Highest yield (% p.a.)	4.95	5.50	5.35
Lowest yield (% p.a.)	3.80	4.40	5.00
Bids Accepted	20	12	2
Total nominal value (Rs mn)	545.0	340.0	115.0
Highest yield (% p.a.)	4.50	4.75	5.00
Weighted yield (% p.a.)	4.14	4.52	5.00
Weighted price (%)	98.978	97.796	95.251

Bank Rate with effect from **08 October 2010** : 4.37%