



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **15 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 | 15 | 5 | 7 |
| Total nominal value (Rs mn) | 645.0 | 525.0 | 770.0 |
| Highest yield (% p.a.) | 5.25 | 4.84 | 5.15 |
| Lowest yield (% p.a.) | 4.03 | 4.50 | 4.98 |
| Bids Accepted | 11 | 4 | 3 |
| Total nominal value (Rs mn) | 475.0 | 125.0 | 110.0 |
| Highest yield (% p.a.) | 4.50 | 4.74 | 5.00 |
| Weighted yield (% p.a.) | 4.37 | 4.64 | 4.99 |
| Weighted price (%) | 98.922 | 97.739 | 95.260 |

Bank Rate with effect from **15 October 2010** : 4.51%