



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **22 October 2010**
of a nominal amount of Rs1.2 billion

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	21	7	8
Total nominal value (Rs mn)	1,160.0	730.0	800.0
Highest yield (% p.a.)	5.05	4.77	5.05
Lowest yield (% p.a.)	4.25	4.54	4.84
Bids Accepted	7	3	2
Total nominal value (Rs mn)	517.5	482.5	200.0
Highest yield (% p.a.)	4.43	4.64	4.94
Weighted yield (% p.a.)	4.37	4.62	4.89
Weighted price (%)	98.922	97.748	95.350

Bank Rate with effect from **22 October 2010** : 4.56%