



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **24 December 2010**
of a nominal amount of Rs1.0 billion

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	18	16	10
Total nominal value (Rs mn)	1,895.0	886.7	495.0
Highest yield (% p.a.)	4.00	3.22	3.64
Lowest yield (% p.a.)	2.02	3.00	3.43
Bids Accepted	1	7	9
Total nominal value (Rs mn)	150.0	365.0	485.0
Highest yield (% p.a.)	2.02	3.07	3.55
Weighted yield (% p.a.)	2.02	3.04	3.49
Weighted price (%)	99.499	98.507	96.637

Bank Rate with effect from **24 December 2010** : 3.11%