



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **31 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	11	9	6
Total nominal value (Rs mn)	605.0	470.0	311.1
Highest yield (% p.a.)	4.00	3.27	3.55
Lowest yield (% p.a.)	2.01	3.00	3.40
Bids Accepted	2	6	6
Total nominal value (Rs mn)	288.9	400.0	311.1
Highest yield (% p.a.)	2.03	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 **31 December 2010** : 2.89%