

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **19 February 2010** of a nominal amount of Rs1,200.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	22	12	10
Total nominal value (Rs mn)	1,470.0	1,075.0	595.0
Highest yield (% p.a.)	5.00	4.58	4.85
Lowest yield (% p.a.)	4.29	4.50	4.69
Bids Accepted	9	2	2
Total nominal value (Rs mn)	561.8	410.8	227.4
Highest yield (% p.a.)	4.35	4.50	4.72
Weighted yield (% p.a.)	4.32	4.50	4.69
Weighted price (%)	98.934	97.805	95.532

Bank Rate with effect from 19 February 2010 : 4.45%