

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **26 February 2010** of a nominal amount of Rs1.5 billion

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	27	12	18
Total nominal value (Rs mn)	1,290.0	1,085.0	1,030.0
Highest yield (% p.a.)	4.65	4.55	4.77
Lowest yield (% p.a.)	4.25	4.40	4.66
Bids Accepted	3	6	2
Total nominal value (Rs mn)	568.3	478.0	453.7
Highest yield (% p.a.)	4.28	4.48	4.66
Weighted yield (% p.a.)	4.25	4.46	4.66
Weighted price (%)	98.952	97.824	95.559

Bank Rate with effect from 26 February 2010 : 4.44%