

**BANK OF MAURITIUS** 

website: http://bom.intnet.mu

## COMMUNIQUE

**Government of Mauritius Treasury Bills** 

Result of the auction held on **05 March 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	13	22
Total nominal value (Rs mn)	1,305.0	1,595.0	2,585.0
Highest yield (% p.a.)	4.50	4.50	4.69
Lowest yield (% p.a.)	4.14	4.35	4.59
Bids Accepted	10	2	6
Total nominal value (Rs mn)	356.9	436.2	706.9
Highest yield (% p.a.)	4.20	4.38	4.60
Weighted yield (% p.a.)	4.17	4.35	4.60
Weighted price (%)	98.971	97.877	95.614
Bank Rate with effect from	effect from 05 March 2010 :		4.42%