

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **15 March 2010** of a nominal amount of Rs2.0 billion

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	22	8	20
Total nominal value (Rs mn)	1,535.0	1,270.0	1,760.0
Highest yield (% p.a.)	4.50	4.32	4.68
Lowest yield (% p.a.)	4.05	4.20	4.45
Bids Accepted	3	2	1
Total nominal value (Rs mn)	672.5	556.4	771.1
Highest yield (% p.a.)	4.09	4.23	4.45
Weighted yield (% p.a.)	4.07	4.23	4.45
Weighted price (%)	98.995	97.934	95.751

Bank Rate with effect from 15 March 2010 : 4.26%