

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **19 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	31	9	18
Total nominal value (Rs mn)	2,650.0	1,720.0	1,005.0
Highest yield (% p.a.)	4.50	4.75	4.68
Lowest yield (% p.a.)	3.85	4.00	4.25
Bids Accepted	4	6	3
Total nominal value (Rs mn)	986.0	640.0	374.0
Highest yield (% p.a.)	3.94	4.11	4.29
Weighted yield (% p.a.)	3.91	4.06	4.27
Weighted price (%)	99.035	98.016	95.916

Bank Rate with effect from 19 March 2010 : 4.03%