

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **26 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	26	4	4
Total nominal value (Rs mn)	1,752.0	1,150.0	135.0
Highest yield (% p.a.)	5.00	5.25	4.40
Lowest yield (% p.a.)	3.80	4.25	4.25
Bids Accepted	19	3	4
Total nominal value (Rs mn)	497.0	150.0	135.0
Highest yield (% p.a.)	4.60	4.75	4.40
Weighted yield (% p.a.)	4.31	4.67	4.29
Weighted price (%)	98.937	97.724	95.897

Bank Rate with effect from 26 March 2010 : 4.38%