

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **02 April 2010** of a nominal amount of Rs1,500.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	23	12	2
Total nominal value (Rs mn)	1,228.2	951.3	200.0
Highest yield (% p.a.)	5.00	5.00	4.80
Lowest yield (% p.a.)	4.28	4.53	4.75
Bids Accepted	15	10	2
Total nominal value (Rs mn)	774.2	599.7	126.1
Highest yield (% p.a.)	4.59	4.74	4.80
Weighted yield (% p.a.)	4.52	4.65	4.76
Weighted price (%)	98.886	97.734	95.468

Bank Rate with effect from **02 April 2010** : 4.59%