

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **21 May 2010** of a nominal amount of Rs1.2 billion

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	41	11	7
Total nominal value (Rs mn)	2,080.0	1,905.0	750.0
Highest yield (% p.a.)	4.60	4.20	4.25
Lowest yield (% p.a.)	3.70	3.85	4.00
Bids Accepted	9	1	1
Total nominal value (Rs mn)	527.1	482.8	190.1
Highest yield (% p.a.)	3.80	3.85	4.00
Weighted yield (% p.a.)	3.75	3.85	4.00
Weighted price (%)	99.074	98.116	96.164

Bank Rate with effect from 21 May 2010 : 3.83%