

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **28 May 2010** of a nominal amount of Rs1.5 billion

Maturities (No of days) Bids Received Total nominal value (Rs mn) Highest yield (% p.a.) Lowest yield (% p.a.) Bids Accepted Total nominal value (Rs mn) Highest yield (% p.a.) Weighted yield (% p.a.) Weighted price (%)	91 37 2,045.0 4.60 3.50 5 727.8 3.60 3.53 99.128	182 7 1,085.0 4.50 3.60 1 386.1 3.60 3.60 98.237	364 8 1,085.0 4.48 3.80 1 386.1 3.80 3.80 96.349
Bank Rate with effect from		00.201	3.62%
	•		