

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **04 June 2010** of a nominal amount of Rs1.2 billion

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	45	1	1
Total nominal value (Rs mn)	1,845.0	400.0	200.0
Highest yield (% p.a.)	4.55	3.49	3.70
Lowest yield (% p.a.)	3.24	3.49	3.70
Bids Accepted	6	1	1
Total nominal value (Rs mn)	905.5	196.3	98.2
Highest yield (% p.a.)	3.43	3.49	3.70
Weighted yield (% p.a.)	3.30	3.49	3.70
Weighted price (%)	99.184	98.290	96.441
Bank Rate with effect from 04 June 2010 :		0:	3.36%