

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **11 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	40	5	2
Total nominal value (Rs mn)	4,035.0	700.0	100.0
Highest yield (% p.a.)	4.50	4.09	4.50
Lowest yield (% p.a.)	3.14	3.35	3.65
Bids Accepted	8	2	1
Total nominal value (Rs mn)	1,001.5	173.7	24.8
Highest yield (% p.a.)	3.19	3.44	3.65
Weighted yield (% p.a.)	3.16	3.39	3.65
Weighted price (%)	99.218	98.338	96.488

Bank Rate with effect from 11 June 2010 : 3.20%