

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **25 June 2010** of a nominal amount of Rs1.4 billion

Maturities (No of days) Bids Received	<u>91</u> 24	<u>182</u> 8	<u>364</u> 3
Total nominal value (Rs mn)	1,435.0	675.0	220.0
Highest yield (% p.a.)	4.90	4.75	4.88
Lowest yield (% p.a.)	3.39	4.35	4.70
Bids Accepted	10	3	3
Total nominal value (Rs mn)	862.2	405.6	132.2
Highest yield (% p.a.)	3.99	4.54	4.88
Weighted yield (% p.a.)	3.64	4.40	4.73
Weighted price (%)	99.101	97.853	95.495

Bank Rate with effect from 25 June 2010 : 3.96%