

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **16 July 2010** of a nominal amount of Rs500.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	21	22	17
Total nominal value (Rs mn)	980.0	1,420.0	870.0
Highest yield (% p.a.)	4.13	4.50	4.54
Lowest yield (% p.a.)	3.20	3.89	4.24
Bids Accepted	4	4	2
Total nominal value (Rs mn)	149.9	217.1	133.0
Highest yield (% p.a.)	3.23	3.95	4.34
Weighted yield (% p.a.)	3.21	3.92	4.28
Weighted price (%)	99.206	98.083	95.906

Bank Rate with effect from 16 July 2010 : 3.80%