

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **14 January 2011** of a nominal amount of Rs800.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	12	9	9
Total nominal value (Rs mn)	645.0	1,035.0	625.0
Highest yield (% p.a.)	3.00	3.11	3.52
Lowest yield (% p.a.)	2.00	2.80	3.45
Bids Accepted	2	1	4
Total nominal value (Rs mn)	150.0	150.0	500.0
Highest yield (% p.a.)	2.00	2.80	3.48
Weighted yield (% p.a.)	2.00	2.80	3.45
Weighted price (%)	99.504	98.623	96.674

Bank Rate with effect from 14 January 2011 : 3.06%