



BANK OF MAURITIUS

website: <http://bom.intnet.mu>

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **11 February 2011**
of a nominal amount of Rs1,200.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	10	5	22
Total nominal value (Rs mn)	935.0	1,300.0	1,875.0
Highest yield (% p.a.)	3.50	2.13	3.50
Lowest yield (% p.a.)	1.73	1.95	2.98
Bids Accepted	1	1	8
Total nominal value (Rs mn)	50.0	50.0	1,100.0
Highest yield (% p.a.)	1.73	1.95	3.21
Weighted yield (% p.a.)	1.73	1.95	3.11
Weighted price (%)	99.571	99.037	96.992

Bank Rate with effect from **11 February 2011** : 3.00%