



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **18 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 | 7 | 13 |
| Total nominal value (Rs mn) | 1,240.0 | 680.0 | 755.0 |
| Highest yield (% p.a.) | 3.50 | 2.47 | 3.47 |
| Lowest yield (% p.a.) | 1.59 | 1.84 | 3.00 |
| Bids Accepted | - | 3 | 11 |
| Total nominal value (Rs mn) | - | 470.0 | 730.0 |
| Highest yield (% p.a.) | - | 1.89 | 3.25 |
| Weighted yield (% p.a.) | - | 1.85 | 3.06 |
| Weighted price (%) | - | 99.086 | 97.039 |

Bank Rate with effect from **18 February 2011** : 2.59%