



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **25 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	7	3	15
Total nominal value (Rs mn)	665.0	500.0	705.0
Highest yield (% p.a.)	3.25	1.85	4.25
Lowest yield (% p.a.)	1.49	1.81	3.00
Bids Accepted	-	3	12
Total nominal value (Rs mn)	-	500.0	595.0
Highest yield (% p.a.)	-	1.85	3.25
Weighted yield (% p.a.)	-	1.83	3.14
Weighted price (%)	-	99.096	96.964

Bank Rate with effect from **25 February 2011** : 2.54%