

## BANK OF MAURITIUS

website: http://bom.intnet.mu

## COMMUNIQUE

## **Government of Mauritius Treasury Bills**

Result of the auction held on **04 March 2011** of a nominal amount of Rs1,000.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	6	3	12
Total nominal value (Rs mn)	265.0	600.0	470.0
Highest yield (% p.a.)	3.20	1.83	4.25
Lowest yield (% p.a.)	1.40	1.79	3.15
Bids Accepted	-	2	9
Total nominal value (Rs mn)	-	400.0	385.0
Highest yield (% p.a.)	-	1.81	3.25
Weighted yield (% p.a.)	-	1.80	3.19
Weighted price (%)	-	99.110	96.917

Bank Rate with effect from **04 March 2011**: 2.48%