



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills/ Bank of Mauritius Bills

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

Government of Mauritius Treasury Bills

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	4	9	10
Total nominal value (Rs mn)	245.0	1,335.0	470.0
Highest yield (% p.a.)	2.30	2.80	3.41
Lowest yield (% p.a.)	1.40	1.73	3.10
Bids Accepted	-	4	10
Total nominal value (Rs mn)	-	730.0	470.0
Highest yield (% p.a.)	-	1.77	3.41
Weighted yield (% p.a.)	-	1.75	3.21
Weighted price (%)	-	99.135	96.898

Bank Rate with effect from **11 March 2011** : 2.32%

Issue of Bank of Mauritius Bills

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Accepted			
Total nominal value (Rs mn)		570.0	
Yield (% p.a.)		1.75	
Price (%)		99.135	