

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **18 March 2011** of a nominal amount of Rs1,000.0 million

Maturities (No of days) Bids Received Total nominal value (Rs mn) Highest yield (% p.a.) Lowest yield (% p.a.) Bids Accepted Total nominal value (Rs mn) Highest yield (% p.a.) Weighted yield (% p.a.)	91 4 270.0 2.50 1.37 - -	182 7 1,200.0 1.77 1.70 4 505.0 1.74 1.72	364 15 515.0 3.57 3.29 13 495.0 3.50 3.38
Weighted price (%)	-	99.150	96.739
Bank Rate with effect from	18 March 20	11 :	2.54%