

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **25 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	5	6	10
Total nominal value (Rs mn)	330.0	810.0	285.0
Highest yield (% p.a.)	2.75	2.39	4.50
Lowest yield (% p.a.)	1.33	1.67	3.45
Bids Accepted	-	4	9
Total nominal value (Rs mn)	-	740.0	260.0
Highest yield (% p.a.)	-	2.00	3.65
Weighted yield (% p.a.)	-	1.80	3.53
Weighted price (%)	-	99.110	96.599

Bank Rate with effect from 25 March 2011: 2.25%