

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **21 January 2011** of a nominal amount of Rs800.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	9	13	12
Total nominal value (Rs mn)	910.0	1,985.0	865.0
Highest yield (% p.a.)	3.00	2.96	3.50
Lowest yield (% p.a.)	1.98	2.59	3.34
Bids Accepted	4	2	3
Total nominal value (Rs mn)	125.0	125.0	550.0
Highest yield (% p.a.)	2.00	2.59	3.39
Weighted yield (% p.a.)	1.98	2.59	3.37
Weighted price (%)	99.509	98.725	96.749

Bank Rate with effect from 21 January 2011 : 3.03%