



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **04 February 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	10	17
Total nominal value (Rs mn)	540.0	1,485.0	910.0
Highest yield (% p.a.)	2.70	2.50	3.50
Lowest yield (% p.a.)	1.84	2.04	3.16
Bids Accepted	1	1	11
Total nominal value (Rs mn)	75.0	75.0	650.0
Highest yield (% p.a.)	1.84	2.04	3.30
Weighted yield (% p.a.)	1.84	2.04	3.24
Weighted price (%)	99.543	98.993	96.870

Bank Rate with effect from **04 February 2011** : 3.00%