

## BANK OF MAURITIUS

website: http://bom.intnet.mu

## **COMMUNIQUE**

## **Government of Mauritius Treasury Bills**

Result of the auction held on 13 May 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	20	4	17
Total nominal value (Rs mn)	1,460.0	700.0	460.0
Highest yield (% p.a.)	4.75	4.50	5.00
Lowest yield (% p.a.)	3.60	4.14	4.26
Bids Accepted	6	1	7
Total nominal value (Rs mn)	460.0	316.0	224.0
Highest yield (% p.a.)	3.98	4.14	4.30
Weighted yield (% p.a.)	3.79	4.14	4.30
Weighted price (%)	99.064	97.977	95.888

Bank Rate with effect from 13 May 2011: 4.01%