



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills/ Bank of Mauritius Bills

Result of the auction held on **20 May 2011**
of a nominal amount of Rs1,000.0 million

Government of Mauritius Treasury Bills

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	15	12	16
Total nominal value (Rs mn)	1,005.0	610.0	850.0
Highest yield (% p.a.)	4.50	4.55	5.50
Lowest yield (% p.a.)	3.88	4.10	4.28
Bids Accepted	10	2	2
Total nominal value (Rs mn)	700.0	35.0	265.0
Highest yield (% p.a.)	3.99	4.13	4.29
Weighted yield (% p.a.)	3.92	4.12	4.28
Weighted price (%)	99.032	97.987	95.906

Bank Rate with effect from **20 May 2011** : 4.02%

Issue of Bank of Mauritius Bills

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Accepted	-	-	5
Total nominal value (Rs mn)	-	-	475.0
Yield (% p.a.)	-	-	4.28
Price (%)	-	-	95.906