



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **03 June 2011**
of a nominal amount of Rs600.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	8	4	8
Total nominal value (Rs mn)	220.0	95.0	135.0
Highest yield (% p.a.)	5.50	5.00	5.50
Lowest yield (% p.a.)	3.94	4.55	4.55
Bids Accepted	5	-	1
Total nominal value (Rs mn)	100.0	-	20.0
Highest yield (% p.a.)	4.25	-	4.55
Weighted yield (% p.a.)	4.10	-	4.55
Weighted price (%)	98.988	-	95.659

Bank Rate with effect from **03 June 2011** : 4.18%