

## **BANK OF MAURITIUS**

website: http://bom.intnet.mu

## COMMUNIQUE

## Government of Mauritius Treasury Bills/

Bank of Mauritius Bills

Result of the auction held on **06 May 2011** of a nominal amount of Rs1,000.0 million

## Government of Mauritius Treasury Bills

Maturities (No of days) Bids Received	<u>91</u> 13	<u>182</u> 20	<u>364</u> 18
Total nominal value (Rs mn)	880.0	960.0	765.0
Highest yield (% p.a.)	4.18	4.60	4.90
Lowest yield (% p.a.)	3.48	3.75	4.21
Bids Accepted	6	8	13
Total nominal value (Rs mn)	240.0	290.0	470.0
Highest yield (% p.a.)	4.00	4.19	4.30
Weighted yield (% p.a.)	3.70	4.02	4.26
Weighted price (%)	99.086	98.035	95.925
Bank Rate with effect from	06 May 20	11 :	4.06%
Maturities (No of days) Bids Accepted	<u>91</u>	<u>182</u>	<u>364</u>
Total nominal value (Rs mn)	-	-	285.0
Yield (% p.a.)	-	-	4.26
Price (%)	-	-	95.925