



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **10 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	21	8	5
Total nominal value (Rs mn)	860.0	420.0	41.1
Highest yield (% p.a.)	4.63	4.97	5.50
Lowest yield (% p.a.)	4.10	4.35	4.55
Bids Accepted	10	1	1
Total nominal value (Rs mn)	548.9	50.0	1.1
Highest yield (% p.a.)	4.25	4.35	4.55
Weighted yield (% p.a.)	4.18	4.35	4.55
Weighted price (%)	98.969	97.877	95.659

Bank Rate with effect from **10 June 2011** : 4.19%