



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills/ Bank of Mauritius Bills

Result of the auction held on **24 June 2011**
of a nominal amount of Rs600.0 million

Government of Mauritius Treasury Bills

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	24	9	5
Total nominal value (Rs mn)	820.0	495.0	85.0
Highest yield (% p.a.)	5.00	4.60	5.25
Lowest yield (% p.a.)	4.19	4.39	4.72
Bids Accepted	2	9	2
Total nominal value (Rs mn)	40.0	495.0	65.0
Highest yield (% p.a.)	4.19	4.60	4.74
Weighted yield (% p.a.)	4.19	4.46	4.72
Weighted price (%)	98.966	97.824	95.505

Bank Rate with effect from **24 June 2011** : 4.47%

Issue of Bank of Mauritius Bills

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Accepted	9	-	-
Total nominal value (Rs mn)	670.0	-	-
Yield (% p.a.)	4.19	-	-
Price (%)	98.966	-	-