



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills/ Bank of Mauritius Bills

Result of the auction held on **27 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 | 17 | 5 | 12 |
| Total nominal value (Rs mn) | 885.0 | 250.0 | 280.0 |
| Highest yield (% p.a.) | 4.40 | 4.50 | 5.50 |
| Lowest yield (% p.a.) | 3.89 | 4.09 | 4.30 |
| Bids Accepted | 7 | 5 | 11 |
| Total nominal value (Rs mn) | 480.0 | 250.0 | 270.0 |
| Highest yield (% p.a.) | 3.95 | 4.50 | 5.00 |
| Weighted yield (% p.a.) | 3.93 | 4.20 | 4.48 |
| Weighted price (%) | 99.030 | 97.949 | 95.723 |

Bank Rate with effect from **27 May 2011** : 4.15%

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) | 365.0 | - | - |
| Yield (% p.a.) | 3.93 | - | - |
| Price (%) | 99.030 | - | - |