



# BANK OF MAURITIUS

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

## COMMUNIQUE

### Government of Mauritius Treasury Bills/ Bank of Mauritius Bills

Result of the auction held on **17 June 2011**  
of a nominal amount of Rs600.0 million

#### Government of Mauritius Treasury Bills

|                                |                  |                   |                   |
|--------------------------------|------------------|-------------------|-------------------|
| <b>Maturities (No of days)</b> | <b><u>91</u></b> | <b><u>182</u></b> | <b><u>364</u></b> |
| <b>Bids Received</b>           | 22               | 5                 | 12                |
| Total nominal value (Rs mn)    | 895.0            | 321.0             | 301.0             |
| Highest yield (% p.a.)         | 5.00             | 4.60              | 5.25              |
| Lowest yield (% p.a.)          | 4.15             | 4.35              | 4.49              |
| <b>Bids Accepted</b>           | 6                | 3                 | 4                 |
| Total nominal value (Rs mn)    | 354.0            | 127.0             | 119.0             |
| Highest yield (% p.a.)         | 4.25             | 4.54              | 4.74              |
| Weighted yield (% p.a.)        | 4.21             | 4.38              | 4.69              |
| Weighted price (%)             | 98.961           | 97.863            | 95.532            |

Bank Rate with effect from **17 June 2011** : 4.34%

#### Issue of Bank of Mauritius Bills

|                                |                  |                   |                   |
|--------------------------------|------------------|-------------------|-------------------|
| <b>Maturities (No of days)</b> | <b><u>91</u></b> | <b><u>182</u></b> | <b><u>364</u></b> |
| <b>Bids Accepted</b>           | -                | 1                 | 2                 |
| Total nominal value (Rs mn)    | -                | 84.0              | 122.0             |
| Yield (% p.a.)                 | -                | 4.38              | 4.69              |
| Price (%)                      | -                | 97.863            | 95.532            |