



# BANK OF MAURITIUS

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

## COMMUNIQUE

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

Result of the auction held on **01 July 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>           | 25               | 15                | 7                 |
| Total nominal value (Rs mn)    | 637.2            | 890.0             | 290.0             |
| Highest yield (% p.a.)         | 5.00             | 4.62              | 5.15              |
| Lowest yield (% p.a.)          | 4.10             | 4.39              | 4.72              |
| <b>Bids Accepted</b>           | 6                | 2                 | 4                 |
| Total nominal value (Rs mn)    | 135.0            | 225.0             | 240.0             |
| Highest yield (% p.a.)         | 4.15             | 4.44              | 4.75              |
| Weighted yield (% p.a.)        | 4.11             | 4.40              | 4.73              |
| Weighted price (%)             | 98.986           | 97.853            | 95.495            |

Bank Rate with effect from **01 July 2011** : 4.47%

#### 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>           | 11               | 4                 | -                 |
| Total nominal value (Rs mn)    | 442.2            | 445.0             | -                 |
| Yield (% p.a.)                 | 4.11             | 4.40              | -                 |
| Price (%)                      | 98.986           | 97.853            | -                 |