



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills/ Bank of Mauritius Bills

Result of the auction held on **03 September 2010**
of a nominal amount of Rs700.0 million

Government of Mauritius Treasury Bills

| Maturities (No of days) | <u>91</u> | <u>182</u> | <u>364</u> |
|--------------------------------|------------------|-------------------|-------------------|
| Bids Received | 14 | 7 | 7 |
| Total nominal value (Rs mn) | 935.0 | 725.0 | 685.0 |
| Highest yield (% p.a.) | 4.50 | 3.50 | 4.50 |
| Lowest yield (% p.a.) | 2.19 | 2.19 | 3.04 |
| Bids Accepted | 2 | 3 | 2 |
| Total nominal value (Rs mn) | 279.1 | 300.0 | 120.9 |
| Highest yield (% p.a.) | 2.28 | 2.40 | 3.11 |
| Weighted yield (% p.a.) | 2.25 | 2.27 | 3.05 |
| Weighted price (%) | 99.442 | 98.881 | 97.048 |

Bank Rate with effect from **03 September 2010** : 2.40%

Issue of Bank of Mauritius Bills

| Maturities (No of days) | <u>91</u> | <u>182</u> | <u>364</u> |
|--------------------------------|------------------|-------------------|-------------------|
| Bids Accepted | 6 | 3 | 2 |
| Total nominal value (Rs mn) | 495.9 | 250.0 | 404.1 |
| Yield (% p.a.) | 2.25 | 2.27 | 3.05 |
| Price (%) | 99.442 | 98.881 | 97.048 |