

## BANK OF MAURITIUS

website: http://bom.intnet.mu

### **COMMUNIQUE**

# Government of Mauritius Treasury Bills/ Bank of Mauritius Bills

Result of the auction held on **13 September 2010** of a nominal amount of Rs800.0 million

### **Government of Mauritius Treasury Bills**

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	13	5	5
Total nominal value (Rs mn)	1,535.0	550.0	460.0
Highest yield (% p.a.)	4.50	4.00	4.75
Lowest yield (% p.a.)	2.40	2.54	3.00
Bids Accepted	4	2	2
Total nominal value (Rs mn)	482.5	172.9	144.6
Highest yield (% p.a.)	2.50	2.63	3.04
Weighted yield (% p.a.)	2.47	2.58	3.03
Weighted price (%)	99.388	98.730	97.067

Bank Rate with effect from 13 September 2010: 2.59%

#### Issue of Bank of Mauritius Bills

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Accepted	4	3	2
Total nominal value (Rs mn)	877.5	277.1	155.4
Yield (% p.a.)	2.47	2.58	3.03
Price (%)	99.388	98.730	97.067