



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **05 September 2011**
of a nominal amount of Rs600.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	20	1	3
Total nominal value (Rs mn)	850.0	100.0	160.0
Highest yield (% p.a.)	4.55	4.45	5.25
Lowest yield (% p.a.)	4.25	4.45	4.95
Bids Accepted	5	1	2
Total nominal value (Rs mn)	350.0	100.0	150.0
Highest yield (% p.a.)	4.28	4.45	4.95
Weighted yield (% p.a.)	4.25	4.45	4.95
Weighted price (%)	98.952	97.829	95.296

Bank Rate with effect from **05 September 2011** : 4.46%