



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **09 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	15	11	5
Total nominal value (Rs mn)	520.0	530.0	320.0
Highest yield (% p.a.)	4.50	4.50	5.25
Lowest yield (% p.a.)	4.20	4.40	4.93
Bids Accepted	4	4	1
Total nominal value (Rs mn)	227.7	232.1	140.2
Highest yield (% p.a.)	4.23	4.43	4.93
Weighted yield (% p.a.)	4.23	4.40	4.93
Weighted price (%)	98.956	97.853	95.314

Bank Rate with effect from **09 September 2011** : 4.46%