

## **BANK OF MAURITIUS**

website: http://bom.intnet.mu

## **COMMUNIQUE**

## **Government of Mauritius Treasury Bills**

Result of the auction held on **16 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               | 22        | 13         | 11         |
| Total nominal value (Rs mn) | 725.0     | 945.0      | 670.0      |
| Highest yield (% p.a.)      | 4.65      | 4.45       | 5.00       |
| Lowest yield (% p.a.)       | 4.14      | 4.34       | 4.87       |
| Bids Accepted               | 8         | 5          | 2          |
| Total nominal value (Rs mn) | 185.9     | 242.3      | 171.8      |
| Highest yield (% p.a.)      | 4.20      | 4.38       | 4.90       |
| Weighted yield (% p.a.)     | 4.18      | 4.36       | 4.88       |
| Weighted price (%)          | 98.969    | 97.872     | 95.359     |

Bank Rate with effect from 16 September 2011: 4.45%