



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills/ Bank of Mauritius Bills

Result of the auction held on **23 September 2011**
of a nominal amount of Rs600.0 million

Government of Mauritius Treasury Bills

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	20	13	10
Total nominal value (Rs mn)	695.0	1,215.0	715.0
Highest yield (% p.a.)	4.45	4.34	4.90
Lowest yield (% p.a.)	4.05	4.23	4.75
Bids Accepted	2	2	3
Total nominal value (Rs mn)	150.0	150.0	300.0
Highest yield (% p.a.)	4.07	4.24	4.76
Weighted yield (% p.a.)	4.06	4.23	4.75
Weighted price (%)	98.998	97.934	95.477

Bank Rate with effect from **23 September 2011** : 4.45%

Issue of Bank of Mauritius Bills

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Accepted	7	-	-
Total nominal value (Rs mn)	475.0	-	-
Yield (% p.a.)	4.06	-	-
Price (%)	98.998	-	-