



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills/ Bank of Mauritius Bills

Result of the auction held on **30 September 2011**
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	18	7	12
Total nominal value (Rs mn)	740.0	470.0	585.0
Highest yield (% p.a.)	4.75	4.24	4.76
Lowest yield (% p.a.)	3.98	4.11	4.60
Bids Accepted	2	2	6
Total nominal value (Rs mn)	132.5	132.5	535.0
Highest yield (% p.a.)	3.98	4.14	4.71
Weighted yield (% p.a.)	3.98	4.13	4.65
Weighted price (%)	99.017	97.982	95.568

Bank Rate with effect from **30 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	6	4	-
Total nominal value (Rs mn)	472.5	337.5	-
Yield (% p.a.)	3.98	4.13	-
Price (%)	99.017	97.982	-