



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **08 July 2011**
of a nominal amount of Rs600.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
Bids Received	23	4	13
Total nominal value (Rs mn)	495.0	96.0	230.0
Highest yield (% p.a.)	4.50	4.43	5.02
Lowest yield (% p.a.)	4.07	4.38	4.69
Bids Accepted	14	4	8
Total nominal value (Rs mn)	309.0	96.0	195.0
Highest yield (% p.a.)	4.20	4.43	4.80
Weighted yield (% p.a.)	4.12	4.40	4.72
Weighted price (%)	98.983	97.853	95.505

Bank Rate with effect from **08 July 2011** : 4.36%