



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **15 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	16	4	12
Total nominal value (Rs mn)	425.0	120.0	332.2
Highest yield (% p.a.)	4.30	4.54	5.25
Lowest yield (% p.a.)	4.10	4.40	4.68
Bids Accepted	13	2	8
Total nominal value (Rs mn)	350.0	20.0	230.0
Highest yield (% p.a.)	4.24	4.42	4.79
Weighted yield (% p.a.)	4.16	4.41	4.74
Weighted price (%)	98.973	97.848	95.486

Bank Rate with effect from **15 July 2011** : 4.39%