



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **22 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	24	4	4
Total nominal value (Rs mn)	665.0	300.0	220.0
Highest yield (% p.a.)	4.35	4.42	5.00
Lowest yield (% p.a.)	4.15	4.39	4.75
Bids Accepted	4	4	1
Total nominal value (Rs mn)	100.0	300.0	200.0
Highest yield (% p.a.)	4.17	4.42	4.75
Weighted yield (% p.a.)	4.17	4.41	4.75
Weighted price (%)	98.971	97.848	95.477

Bank Rate with effect from **22 July 2011** : 4.48%