



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **29 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	15	5	5
Total nominal value (Rs mn)	330.0	135.0	95.0
Highest yield (% p.a.)	4.50	4.54	5.00
Lowest yield (% p.a.)	4.09	4.34	4.73
Bids Accepted	14	4	4
Total nominal value (Rs mn)	305.0	125.0	85.0
Highest yield (% p.a.)	4.27	4.46	4.76
Weighted yield (% p.a.)	4.17	4.36	4.74
Weighted price (%)	98.971	97.872	95.486

Bank Rate with effect from **29 July 2011** : 4.31%