



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **05 August 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
Total nominal value (Rs mn)	250.0	-	50.0
Highest yield (% p.a.)	5.25	-	5.00
Lowest yield (% p.a.)	4.20	-	4.74
Bids Accepted	10	-	3
Total nominal value (Rs mn)	175.0	-	40.0
Highest yield (% p.a.)	4.35	-	4.80
Weighted yield (% p.a.)	4.26	-	4.75
Weighted price (%)	98.949	-	95.477

Bank Rate with effect from **05 August 2011** : 4.35%