



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **12 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	15	1	3
Total nominal value (Rs mn)	275.0	40.0	30.0
Highest yield (% p.a.)	5.25	4.45	5.00
Lowest yield (% p.a.)	4.20	4.45	4.81
Bids Accepted	6	1	2
Total nominal value (Rs mn)	150.0	40.0	20.0
Highest yield (% p.a.)	4.35	4.45	4.82
Weighted yield (% p.a.)	4.33	4.45	4.82
Weighted price (%)	98.932	97.829	95.414

Bank Rate with effect from **12 August 2011** : 4.40%