



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **19 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	21	2	3
Total nominal value (Rs mn)	575.0	125.0	25.0
Highest yield (% p.a.)	4.85	4.50	5.00
Lowest yield (% p.a.)	4.25	4.40	4.84
Bids Accepted	16	2	3
Total nominal value (Rs mn)	450.0	125.0	25.0
Highest yield (% p.a.)	4.40	4.50	5.00
Weighted yield (% p.a.)	4.34	4.48	4.91
Weighted price (%)	98.930	97.815	95.332

Bank Rate with effect from **19 August 2011** : 4.39%