



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **26 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 | 23 | 4 | 6 |
| Total nominal value (Rs mn) | 830.0 | 370.0 | 275.0 |
| Highest yield (% p.a.) | 4.75 | 4.57 | 5.25 |
| Lowest yield (% p.a.) | 4.29 | 4.45 | 4.85 |
| Bids Accepted | 5 | 1 | 3 |
| Total nominal value (Rs mn) | 337.6 | 150.5 | 111.9 |
| Highest yield (% p.a.) | 4.33 | 4.45 | 4.95 |
| Weighted yield (% p.a.) | 4.32 | 4.45 | 4.93 |
| Weighted price (%) | 98.934 | 97.829 | 95.314 |

Bank Rate with effect from **26 August 2011** : 4.47%