



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **12 November 2010**
of a nominal amount of Rs1.0 billion

| Maturities (No of days) | <u>91</u> | <u>182</u> | <u>364</u> |
|--------------------------------|------------------|-------------------|-------------------|
| Bids Received | 18 | 12 | 12 |
| Total nominal value (Rs mn) | 905.0 | 783.0 | 855.0 |
| Highest yield (% p.a.) | 4.75 | 4.20 | 4.55 |
| Lowest yield (% p.a.) | 3.73 | 4.00 | 4.34 |
| Bids Accepted | 3 | 4 | 6 |
| Total nominal value (Rs mn) | 355.9 | 307.9 | 336.2 |
| Highest yield (% p.a.) | 3.78 | 4.05 | 4.45 |
| Weighted yield (% p.a.) | 3.74 | 4.01 | 4.39 |
| Weighted price (%) | 99.076 | 98.040 | 95.806 |

Bank Rate with effect from **12 November 2010** : 4.04%