



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **26 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	20	14	13
Total nominal value (Rs mn)	1,955.0	745.0	620.0
Highest yield (% p.a.)	4.75	3.65	4.14
Lowest yield (% p.a.)	3.00	3.39	3.84
Bids Accepted	1	4	2
Total nominal value (Rs mn)	588.9	224.4	186.7
Highest yield (% p.a.)	3.00	3.49	3.90
Weighted yield (% p.a.)	3.00	3.44	3.87
Weighted price (%)	99.258	98.314	96.284

Bank Rate with effect from **26 November 2010** : 3.26%