



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **28 October 2011**
of a nominal amount of Rs1,000.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>273</u>	<u>364</u>
Bids Received	12	6	6	9
Total nominal value (Rs mn)	195.0	235.1	205.2	75.3
Highest yield (% p.a.)	4.50	4.50	4.45	5.00
Lowest yield (% p.a.)	3.90	4.22	4.27	4.60
Bids Accepted	11	5	6	6
Total nominal value (Rs mn)	170.0	225.1	205.2	50.3
Highest yield (% p.a.)	4.25	4.35	4.45	4.82
Weighted yield (% p.a.)	4.00	4.28	4.39	4.78
Weighted price (%)	99.013	97.910	96.821	95.450

Bank Rate with effect from **28 October 2011** : 4.28%