



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **04 November 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	17	7	2	10
Total nominal value (Rs mn)	315.0	125.0	35.0	115.0
Highest yield (% p.a.)	4.55	4.63	4.44	4.98
Lowest yield (% p.a.)	4.07	4.30	4.40	4.78
Bids Accepted	15	5	2	4
Total nominal value (Rs mn)	295.0	70.0	35.0	30.0
Highest yield (% p.a.)	4.30	4.40	4.44	4.81
Weighted yield (% p.a.)	4.24	4.36	4.42	4.79
Weighted price (%)	98.954	97.872	96.800	95.441

Bank Rate with effect from **04 November 2011** : 4.31%