

## BANK OF MAURITIUS

website: http://bom.intnet.mu

## **COMMUNIQUE**

## **Government of Mauritius Treasury Bills**

Result of the auction held on 11 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	13	6	-	5
Total nominal value (Rs mn)	235.0	171.0	-	97.0
Highest yield (% p.a.)	4.75	4.45	-	4.95
Lowest yield (% p.a.)	4.06	4.35	-	4.77
Bids Accepted	6	6	-	2
Total nominal value (Rs mn)	130.0	171.0	-	82.0
Highest yield (% p.a.)	4.40	4.45	-	4.80
Weighted yield (% p.a.)	4.32	4.40	-	4.80
Weighted price (%)	98.934	97.853	-	95.432

Bank Rate with effect from 11 November 2011 : 4.46%