

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **25 November 2011** of a nominal amount of Rs350.0 million

Maturities (No of days)	<u>273</u>	
Bids Received	26	
Total nominal value (Rs mn)	870.0	
Highest yield (% p.a.)	5.15	
Lowest yield (% p.a.)	4.60	
Bids Accepted	9	
Total nominal value (Rs mn)	350.0	
Highest yield (% p.a.)	4.70	
Weighted yield (% p.a.)	4.67	
Weighted price (%)	96.625	
Bank Rate with effect from 25 November 2011 :		4.54%