



# BANK OF MAURITIUS

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

## COMMUNIQUE

### Government of Mauritius Treasury Bills

Result of the auction held on **14 October 2011**  
of a nominal amount of Rs1,000.0 million

<b>Maturities (No of days)</b>	<b><u>91</u></b>	<b><u>182</u></b>	<b><u>273</u></b>	<b><u>364</u></b>
<b>Bids Received</b>	9	3	10	11
Total nominal value (Rs mn)	335.0	460.0	450.0	260.0
Highest yield (% p.a.)	4.40	4.86	4.45	4.80
Lowest yield (% p.a.)	3.88	4.13	4.15	4.46
<b>Bids Accepted</b>	-	2	10	11
Total nominal value (Rs mn)	-	60.0	450.0	260.0
Highest yield (% p.a.)	-	4.30	4.45	4.80
Weighted yield (% p.a.)	-	4.27	4.30	4.63
Weighted price (%)	-	97.915	96.884	95.586

Bank Rate with effect from **14 October 2011** : 4.41%