



# BANK OF MAURITIUS

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

## COMMUNIQUE

### Government of Mauritius Treasury Bills

Result of the auction held on **21 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>	12	9	7	18
Total nominal value (Rs mn)	355.0	410.0	460.0	495.0
Highest yield (% p.a.)	4.80	4.60	4.75	5.05
Lowest yield (% p.a.)	3.95	4.23	4.27	4.58
<b>Bids Accepted</b>	-	2	6	10
Total nominal value (Rs mn)	-	180.0	435.0	385.0
Highest yield (% p.a.)	-	4.24	4.30	4.80
Weighted yield (% p.a.)	-	4.23	4.29	4.64
Weighted price (%)	-	97.934	96.891	95.577

Bank Rate with effect from **21 October 2011** : 4.41%