

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **27 December 2011** of a nominal amount of Rs400.0 million

Maturities (No of days)	<u>364</u>
Bids Received	20
Total nominal value (Rs mn)	680.0
Highest yield (% p.a.)	5.25
Lowest yield (% p.a.)	4.74
Bids Accepted	4
Total nominal value (Rs mn)	400.0
Highest yield (% p.a.)	4.76
Weighted yield (% p.a.)	4.75
Weighted price (%)	95.477