

## BANK OF MAURITIUS

website: http://bom.intnet.mu

## **COMMUNIQUE**

## **Government of Mauritius Treasury Bills**

Result of the auction held on **30 December 2011** of a nominal amount of Rs600.0 million

Maturities (No of days)	<u>364</u>
Bids Received	18
Total nominal value (Rs mn)	360.0
Highest yield (% p.a.)	5.00
Lowest yield (% p.a.)	4.65
Bids Accepted	11
Total nominal value (Rs mn)	260.0
Highest yield (% p.a.)	4.76
Weighted yield (% p.a.)	4.73
Weighted price (%)	95.495

Bank Rate with effect from 30 December 2011 : 4.44%