

BANK OF MAURITIUS

website: https://www.bom.mu

COMMUNIQUE

Government of Mauritius Treasury Bills/ Bank of Mauritius Bills

Result of the auction held on **20 January 2012**of a nominal amount of Rs300.0 million

Government of Mauritius Treasury Bills

Maturities (No of days)	<u>273</u>
Bids Received	27
Total nominal value (Rs mn)	1,120.0
Highest yield (% p.a.)	4.95
Lowest yield (% p.a.)	4.30
Bids Accepted	2
Total nominal value (Rs mn)	300.0
Highest yield (% p.a.)	4.30
Weighted yield (% p.a.)	4.30
Weighted price (%)	96.884

Bank Rate with effect from 20 January 2012 : 4.28%

Issue of Bank of Mauritius Bills

Maturities (No of days)	<u>273</u>
Bids Accepted	6
Total nominal value (Rs mn)	500.0
Yield (% p.a.)	4.30
Price (%)	96.884