

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **03 February 2012** of a nominal amount of Rs1,000.0 million

Maturities (No of days)	<u>364</u>
Bids Received	25
Total nominal value (Rs mn)	470.0
Highest yield (% p.a.)	5.00
Lowest yield (% p.a.)	4.35
Bids Accepted	20
Total nominal value (Rs mn)	305.0
Highest yield (% p.a.)	4.60
Weighted yield (% p.a.)	4.49
Weighted price (%)	95.714
Bank Rate with effect from	03 February 2012 : 4.21%