

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **27 February 2012** of a nominal amount of Rs400.0 million

Maturities (No of days)	<u>364</u>
Bids Received	22
Total nominal value (Rs mn)	770.0
Highest yield (% p.a.)	5.05
Lowest yield (% p.a.)	4.44
Bids Accepted	3
Total nominal value (Rs mn)	400.0
Highest yield (% p.a.)	4.50
Weighted yield (% p.a.)	4.46
Weighted price (%)	95.742