

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills/ Bank of Mauritius Bills

Result of the auction held on **15 March 2012**of a nominal amount of Rs500.0 million

Government of Mauritius Treasury Bills

Maturities (No of days)	<u>364</u>
Bids Received	23
Total nominal value (Rs mn)	865.0
Highest yield (% p.a.)	5.05
Lowest yield (% p.a.)	4.35
Bids Accepted	4
Total nominal value (Rs mn)	500.0
Highest yield (% p.a.)	4.40
Weighted yield (% p.a.)	4.37
Weighted price (%)	95.824

Issue of Bank of Mauritius Bills

Maturities (No of days)	<u>364</u>
Bids Accepted	3
Total nominal value (Rs mn)	225.0
Yield (% p.a.)	4.37
Price (%)	95.824