

BANK OF MAURITIUS

website: http://bom.intnet.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on **22 March 2012** of a nominal amount of Rs500.0 million

| Maturity (No of days) | <u>364</u> |
|-----------------------------|-----------------------|
| Bids Received | 20 |
| Total nominal value (Rs mn) | 280.0 |
| Highest yield (% p.a.) | 4.95 |
| Lowest yield (% p.a.) | 4.00 |
| Bids Accepted | 2 |
| Total nominal value (Rs mn) | 35.0 |
| Highest yield (% p.a.) | 4.00 |
| Weighted yield (% p.a.) | 4.00 |
| Weighted price (%) | 96.164 |
| Bank Rate with effect from | 22 March 2012 : 4.04% |