

## **BANK OF MAURITIUS**

Website: https://www.bom.mu

## COMMUNIQUE

## **Government of Mauritius Treasury Bills**

## Result of the auction held on 04 March 2016 of a nominal amount of Rs1,500.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
ISIN	MU0GBLA02390	MU0GBLA02408	MU0GBLA02416
Bids Received	23	9	11
Total nominal value (Rs mn)	1,340.0	490.0	910.0
Highest yield (% p.a.)	3.29	3.44	3.55
Lowest yield (% p.a.)	2.54	2.69	2.82
Bids Accepted	11	6	6
Total nominal value (Rs mn)	700.0	301.8	498.2
Highest yield (% p.a.)	2.74	2.78	2.98
Weighted yield (% p.a.)	2.66	2.72	2.90
Weighted price (%)	99.341	98.662	97.189
04 March 2016			