

BANK OF MAURITIUS

Website: https://www.bom.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 03 June 2016 of a nominal amount of Rs1,800.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
ISIN	MU0GBLA02846	MU0GBLA02853	MU0GBLA02861
Bids Received	20	7	10
Total nominal value (Rs mn)	2,452.0	1,436.0	791.0
Highest yield (% p.a.)	2.80	2.72	2.99
Lowest yield (% p.a.)	2.10	2.21	2.40
Bids Accepted	2	1	2
Total nominal value (Rs mn)	943.3	552.4	304.3
Highest yield (% p.a.)	2.14	2.21	2.44
Weighted yield (% p.a.)	2.13	2.21	2.42
Weighted price (%)	99.472	98.910	97.644

03 June 2016