

BANK OF MAURITIUS

Website: https://www.bom.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 07 October 2016 of a nominal amount of Rs1,000.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
ISIN	MU0GBLA03455	MU0GBLA03463	MU0GBLA03471
Bids Received	17	7	7
Total nominal value (Rs mn)	1,125.0	525.0	600.0
Highest yield (% p.a.)	2.75	2.78	3.09
Lowest yield (% p.a.)	2.29	2.60	2.80
Bids Accepted	8	4	3
Total nominal value (Rs mn)	500.0	233.3	266.7
Highest yield (% p.a.)	2.43	2.63	2.82
Weighted yield (% p.a.)	2.39	2.61	2.81
Weighted price (%)	99.408	98.715	97.274

07 October 2016