



BANK OF MAURITIUS

Website: <https://www.bom.mu>

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 26 February 2016
of a nominal amount of Rs1,700.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
ISIN	MU0GBLA02358	MU0GBLA02366	MU0GBLA02374
Bids Received	23	7	12
Total nominal value (Rs mn)	2,185.0	745.0	1,100.0
Highest yield (% p.a.)	3.35	3.44	3.55
Lowest yield (% p.a.)	2.50	2.62	2.83
Bids Accepted	8	3	4
Total nominal value (Rs mn)	900.0	336.0	464.0
Highest yield (% p.a.)	2.75	2.69	2.89
Weighted yield (% p.a.)	2.61	2.63	2.86
Weighted price (%)	99.353	98.706	97.227

26 February 2016