

BANK OF MAURITIUS

Website: https://www.bom.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 25 March 2016 of a nominal amount of Rs1,400.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
ISIN	MU0GBLA02507	MU0GBLA02515	MU0GBLA02523
Bids Received	17	12	12
Total nominal value (Rs mn)	910.0	1,590.0	566.0
Highest yield (% p.a.)	3.24	3.39	3.55
Lowest yield (% p.a.)	2.65	2.70	2.85
Bids Accepted	8	1	5
Total nominal value (Rs mn)	415.5	726.0	258.5
Highest yield (% p.a.)	2.77	2.70	2.97
Weighted yield (% p.a.)	2.71	2.70	2.93
Weighted price (%)	99.329	98.672	97.161

25 March 2016