

BANK OF MAURITIUS

Website: https://www.bom.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 23 October 2015 of a nominal amount of Rs1,100.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
ISIN	MU0GBLA01723	MU0GBLA01731	MU0GBLA01749
Bids Received	21	7	9
Total nominal value (Rs mn)	1,505.0	515.0	690.0
Highest yield (% p.a.)	2.70	2.95	3.39
Lowest yield (% p.a.)	2.14	2.25	3.15
Bids Accepted	11	4	5
Total nominal value (Rs mn)	610.9	209.0	280.1
Highest yield (% p.a.)	2.25	2.44	3.23
Weighted yield (% p.a.)	2.20	2.38	3.20
Weighted price (%)	99.454	98.827	96.907

23 October 2015