



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 20 November 2015
of a nominal amount of Rs1,400.0 million

| Maturities (No of days) | <u>91</u> | <u>182</u> | <u>364</u> |
|--------------------------------|---------------------|---------------------|---------------------|
| ISIN | MU0GBLA01863 | MU0GBLA01871 | MU0GBLA01889 |
| Bids Received | 14 | 6 | 13 |
| Total nominal value (Rs mn) | 735.0 | 520.0 | 710.0 |
| Highest yield (% p.a.) | 2.70 | 3.00 | 3.50 |
| Lowest yield (% p.a.) | 2.30 | 2.44 | 3.23 |
| Bids Accepted | 8 | 5 | 10 |
| Total nominal value (Rs mn) | 523.6 | 370.5 | 505.9 |
| Highest yield (% p.a.) | 2.50 | 2.90 | 3.30 |
| Weighted yield (% p.a.) | 2.34 | 2.49 | 3.26 |
| Weighted price (%) | 99.420 | 98.774 | 96.851 |

20 November 2015