

BANK OF MAURITIUS

Website: https://www.bom.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 08 January 2016 of a nominal amount of Rs1,400.0 million

| Maturities (No of days) | <u>91</u> | <u>182</u> | <u>364</u> |
|-----------------------------|--------------|--------------|--------------|
| ISIN | MU0GBLA02093 | MU0GBLA02101 | MU0GBLA02119 |
| Bids Received | 18 | 12 | 13 |
| Total nominal value (Rs mn) | 1,485.0 | 1,520.0 | 1,645.0 |
| Highest yield (% p.a.) | 3.75 | 4.10 | 4.25 |
| Lowest yield (% p.a.) | 3.14 | 3.34 | 3.84 |
| Bids Accepted | 6 | 5 | 4 |
| Total nominal value (Rs mn) | 447.1 | 457.6 | 495.3 |
| Highest yield (% p.a.) | 3.28 | 3.48 | 3.89 |
| Weighted yield (% p.a.) | 3.22 | 3.41 | 3.86 |
| Weighted price (%) | 99.204 | 98.328 | 96.293 |
| 08 January 2016 | | | |