



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 19 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 | MU0GBLA02325 | MU0GBLA02333 | MU0GBLA02341 |
| Bids Received | 18 | 6 | 14 |
| Total nominal value (Rs mn) | 1,175.0 | 445.0 | 940.0 |
| Highest yield (% p.a.) | 3.09 | 3.19 | 3.25 |
| Lowest yield (% p.a.) | 2.25 | 2.53 | 2.50 |
| Bids Accepted | 13 | 4 | 7 |
| Total nominal value (Rs mn) | 780.3 | 295.5 | 624.2 |
| Highest yield (% p.a.) | 2.80 | 2.64 | 2.84 |
| Weighted yield (% p.a.) | 2.46 | 2.57 | 2.64 |
| Weighted price (%) | 99.390 | 98.735 | 97.435 |

19 February 2016