



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 29 July 2016
of a nominal amount of Rs800.0 million

| Maturities (No of days) | <u>91</u> | <u>182</u> | <u>364</u> |
|-----------------------------|--------------|--------------|--------------|
| ISIN | MU0GBLA03133 | MU0GBLA03141 | MU0GBLA03158 |
| Bids Received | 15 | 7 | 7 |
| Total nominal value (Rs mn) | 785.0 | 735.0 | 700.0 |
| Highest yield (% p.a.) | 3.09 | 3.19 | 2.65 |
| Lowest yield (% p.a.) | 2.42 | 2.49 | 2.50 |
| Bids Accepted | 5 | 2 | 4 |
| Total nominal value (Rs mn) | 282.9 | 264.9 | 252.2 |
| Highest yield (% p.a.) | 2.50 | 2.54 | 2.59 |
| Weighted yield (% p.a.) | 2.46 | 2.52 | 2.56 |
| Weighted price (%) | 99.390 | 98.759 | 97.511 |

29 July 2016