



BANK OF MAURITIUS

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

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 09 September 2016
of a nominal amount of Rs2,000.0 million

| Maturities (No of days) | <u>91</u> | <u>182</u> | <u>364</u> |
|-----------------------------|--------------|--------------|--------------|
| ISIN | MU0GBLA03323 | MU0GBLA03331 | MU0GBLA03349 |
| Bids Received | 16 | 10 | 10 |
| Total nominal value (Rs mn) | 1,430.0 | 1,355.0 | 1,325.0 |
| Highest yield (% p.a.) | 2.58 | 2.95 | 3.02 |
| Lowest yield (% p.a.) | 2.07 | 2.48 | 2.55 |
| Bids Accepted | 8 | 4 | 4 |
| Total nominal value (Rs mn) | 695.8 | 659.4 | 644.8 |
| Highest yield (% p.a.) | 2.25 | 2.55 | 2.65 |
| Weighted yield (% p.a.) | 2.17 | 2.53 | 2.63 |
| Weighted price (%) | 99.462 | 98.754 | 97.444 |

09 September 2016