

BANK OF MAURITIUS

Website: https://www.bom.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 24 June 2016 of a nominal amount of Rs1,800.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
ISIN	MU0GBLA02978	MU0GBLA02986	MU0GBLA02994
Bids Received	18	8	8
Total nominal value (Rs mn)	1,122.0	551.0	551.0
Highest yield (% p.a.)	2.88	2.99	3.25
Lowest yield (% p.a.)	1.90	2.24	2.82
Bids Accepted	16	6	6
Total nominal value (Rs mn)	908.0	446.0	446.0
Highest yield (% p.a.)	2.76	2.82	3.06
Weighted yield (% p.a.)	2.37	2.36	2.87
Weighted price (%)	99.413	98.837	97.218

24 June 2016