

BANK OF MAURITIUS

Website: https://www.bom.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 14 October 2016 of a nominal amount of Rs1,000.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
ISIN	MU0GBLA03489	MU0GBLA03497	MU0GBLA03505
Bids Received	18	5	8
Total nominal value (Rs mn)	780.0	400.0	790.0
Highest yield (% p.a.)	2.80	2.70	3.04
Lowest yield (% p.a.)	2.35	2.62	2.81
Bids Accepted	8	3	5
Total nominal value (Rs mn)	396.0	203.0	401.0
Highest yield (% p.a.)	2.43	2.63	2.84
Weighted yield (% p.a.)	2.41	2.63	2.81
Weighted price (%)	99.403	98.706	97.274

14 October 2016