

BANK OF MAURITIUS

Website: https://www.bom.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 10 March 2017 of a nominal amount of Rs2,000.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
ISIN	MU0GBLA04198	MU0GBLA04206	MU0GBLA04214
Bids Received	11	7	8
Total nominal value (Rs mn)	2,150.0	1,000.0	1,100.0
Highest yield (% p.a.)	2.65	2.68	2.80
Lowest yield (% p.a.)	2.28	2.50	2.56
Bids Accepted	6	3	4
Total nominal value (Rs mn)	1,011.8	470.6	517.6
Highest yield (% p.a.)	2.47	2.52	2.62
Weighted yield (% p.a.)	2.44	2.51	2.60
Weighted price (%)	99.395	98.764	97.473

10 March 2017