

BANK OF MAURITIUS

website: https://www.bom.mu

COMMUNIQUE

Government of Mauritius Treasury Bills and Bank of Mauritius Bills

Government of Mauritius Treasury Bills

Result of the auction held on 19 May 2017 for a nominal amount of Rs800.0 million

| ISIN | MU0GBLA04487 |
|--|-------------------------|
| Maturities (No of days) Bids Received | <u>364</u> 10 |
| Total nominal value (Rs mn) | 2,050.0 |
| Highest yield (% p.a.) | 2.32 |
| Lowest yield (% p.a.) | 2.20 |
| Bids Accepted | 6 |
| Total nominal value (Rs mn) | 800.0 |
| Highest yield (% p.a.) | 2.26 |
| Weighted yield (% p.a.) | 2.24 |
| Weighted price (%) | 97.815 |

Bank of Mauritius Bills

Result of the auction held on 19 May 2017 for a nominal amount of Rs1,600.0

| ISIN Maturities (No of days) | MU0BBLA04538 <u>91</u> | MU0BBLA04546 <u>182</u> |
|---------------------------------|---------------------------|----------------------------|
| Bids Received | 10 | 9 |
| Total nominal value (Rs mn) | 1,950.0 | 2,200.0 |
| Highest yield (% p.a.) | 2.05 | 2.31 |
| Lowest yield (% p.a.) | 1.90 | 2.10 |
| Bids Accepted | 7 | 2 |
| Total nominal value (Rs mn) | 1,350.0 | 250.0 |
| Highest yield (% p.a.) | 2.02 | 2.11 |
| Weighted yield (% p.a.) | 2.00 | 2.11 |
| Weighted price (%) | 99.504 | 98.959 |
| 19 May 2017 | | |