

### 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 12 May 2017 for a nominal amount of Rs700.0 million

| ISIN | MU0GBLA04503 |
|------|--------------|
|      |              |

| Maturities (No of days)     | <u>364</u> |
|-----------------------------|------------|
| Bids Received               | 9          |
| Total nominal value (Rs mn) | 1,800.0    |
| Highest yield (% p.a.)      | 2.85       |
| Lowest yield (% p.a.)       | 2.29       |
| Bids Accepted               | 3          |
| Total nominal value (Rs mn) | 700.0      |
| Highest yield (% p.a.)      | 2.34       |
| Weighted yield (% p.a.)     | 2.31       |
| Weighted price (%)          | 97.748     |

#### **Bank of Mauritius Bills**

# Result of the auction held on 12 May 2017 for a nominal amount of Rs1,600.0

| ISIN                        | MU0BBLA04512 | MU0BBLA04520 |
|-----------------------------|--------------|--------------|
| Maturities (No of days)     | <u>91</u>    | <u>182</u>   |
| Bids Received               | 10           | 8            |
| Total nominal value (Rs mn) | 2,200.0      | 1,920.0      |
| Highest yield (% p.a.)      | 2.60         | 2.70         |
| Lowest yield (% p.a.)       | 2.04         | 2.14         |
| Bids Accepted               | 3            | 4            |
| Total nominal value (Rs mn) | 854.4        | 745.6        |
| Highest yield (% p.a.)      | 2.07         | 2.35         |
| Weighted yield (% p.a.)     | 2.05         | 2.18         |
| Weighted price (%)          | 99.492       | 98.925       |
| 12 May 2017                 |              |              |