



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