



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 26 May 2017
for a nominal amount of Rs1,000.0 million

ISIN	MU0GBLA04560
Maturities (No of days)	<u>182</u>
Bids Received	8
Total nominal value (Rs mn)	2,700.0
Highest yield (% p.a.)	2.19
Lowest yield (% p.a.)	2.02
Bids Accepted	2
Total nominal value (Rs mn)	1,000.0
Highest yield (% p.a.)	2.05
Weighted yield (% p.a.)	2.05
Weighted price (%)	98.988

Bank of Mauritius Bills

Result of the auction held on 26 May 2017
for a nominal amount of Rs1,600.0

ISIN	MU0BBLA04553	MU0BBLA04579
Maturities (No of days)	<u>91</u>	<u>364</u>
Bids Received	8	8
Total nominal value (Rs mn)	2,380.0	1,780.0
Highest yield (% p.a.)	2.05	2.31
Lowest yield (% p.a.)	1.90	2.15
Bids Accepted	4	1
Total nominal value (Rs mn)	915.4	684.6
Highest yield (% p.a.)	1.95	2.15
Weighted yield (% p.a.)	1.95	2.15
Weighted price (%)	99.516	97.901

26 May 2017