



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 09 June 2017
for a nominal amount of Rs1,000.0 million

ISIN	MU0GBLA04636
Maturities (No of days)	<u>182</u>
Bids Received	8
Total nominal value (Rs mn)	2,550.0
Highest yield (% p.a.)	2.14
Lowest yield (% p.a.)	2.01
Bids Accepted	4
Total nominal value (Rs mn)	1,000.0
Highest yield (% p.a.)	2.04
Weighted yield (% p.a.)	2.03
Weighted price (%)	98.998

Bank of Mauritius Bills

Result of the auction held on 09 June 2017
for a nominal amount of Rs1,600.0

ISIN	MU0BBLA04629	MU0BBLA04645
Maturities (No of days)	<u>91</u>	<u>364</u>
Bids Received	10	9
Total nominal value (Rs mn)	3,150.0	1,750.0
Highest yield (% p.a.)	2.04	2.28
Lowest yield (% p.a.)	1.92	2.18
Bids Accepted	6	4
Total nominal value (Rs mn)	1,028.6	571.4
Highest yield (% p.a.)	2.01	2.19
Weighted yield (% p.a.)	1.98	2.18
Weighted price (%)	99.509	97.872

09 June 2017