

BANK OF MAURITIUS

Website: https://www.bom.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 13 January 2017 of a nominal amount of Rs1,300.0 million

| Maturities (No of days) | <u>91</u> | <u>182</u> | <u>364</u> |
|-----------------------------|--------------|--------------|--------------|
| ISIN | MU0GBLA03919 | MU0GBLA03927 | MU0GBLA03935 |
| Bids Received | 18 | 8 | 18 |
| Total nominal value (Rs mn) | 1,918.0 | 1,772.0 | 1,630.0 |
| Highest yield (% p.a.) | 2.90 | 2.93 | 3.25 |
| Lowest yield (% p.a.) | 2.68 | 2.78 | 2.94 |
| Bids Accepted | 4 | 5 | 4 |
| Total nominal value (Rs mn) | 468.7 | 433.0 | 398.3 |
| Highest yield (% p.a.) | 2.72 | 2.85 | 2.99 |
| Weighted yield (% p.a.) | 2.69 | 2.79 | 2.95 |
| Weighted price (%) | 99.334 | 98.628 | 97.142 |
| 13 January 2017 | | | |