

BANK OF MAURITIUS

Website: https://www.bom.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 20 January 2017 of a nominal amount of Rs1,500.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
ISIN	MU0GBLA03950	MU0GBLA03968	MU0GBLA03976
Bids Received	19	17	19
Total nominal value (Rs mn)	1,935.0	2,340.0	2,165.0
Highest yield (% p.a.)	2.80	2.80	3.02
Lowest yield (% p.a.)	2.50	2.60	2.74
Bids Accepted	3	1	1
Total nominal value (Rs mn)	450.7	545.0	504.3
Highest yield (% p.a.)	2.57	2.60	2.74
Weighted yield (% p.a.)	2.55	2.60	2.74
Weighted price (%)	99.368	98.720	97.340

20 January 2017