

BANK OF MAURITIUS

Website: https://www.bom.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 27 January 2017 of a nominal amount of Rs1,800.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
ISIN	MU0GBLA03984	MU0GBLA03992	MU0GBLA04008
Bids Received	18	20	21
Total nominal value (Rs mn)	2,830.0	2,460.0	2,550.0
Highest yield (% p.a.)	2.75	2.80	2.99
Lowest yield (% p.a.)	2.20	2.30	2.49
Bids Accepted	3	5	3
Total nominal value (Rs mn)	649.7	564.8	585.5
Highest yield (% p.a.)	2.30	2.40	2.51
Weighted yield (% p.a.)	2.27	2.39	2.49
Weighted price (%)	99.437	98.822	97.577

27 January 2017