

BANK OF MAURITIUS

Website: https://www.bom.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 27 February 2017 of a nominal amount of Rs2,000.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
ISIN	MU0GBLA04131	MU0GBLA04149	MU0GBLA04156
Bids Received	16	10	12
Total nominal value (Rs mn)	2,095.0	1,450.0	1,070.0
Highest yield (% p.a.)	2.85	2.84	3.10
Lowest yield (% p.a.)	2.25	2.48	2.59
Bids Accepted	11	3	7
Total nominal value (Rs mn)	907.9	628.4	463.7
Highest yield (% p.a.)	2.54	2.52	2.69
Weighted yield (% p.a.)	2.45	2.49	2.61
Weighted price (%)	99.393	98.774	97.463

27 February 2017