

BANK OF MAURITIUS

Website: https://www.bom.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 03 March 2017 of a nominal amount of Rs2,000.0 million

Maturities (No of days)	<u>91</u>	<u>182</u>	<u>364</u>
ISIN	MU0GBLA04164	MU0GBLA04172	MU0GBLA04180
Bids Received	10	10	11
Total nominal value (Rs mn)	1,650.0	1,430.0	1,620.0
Highest yield (% p.a.)	2.60	2.65	2.99
Lowest yield (% p.a.)	2.38	2.48	2.52
Bids Accepted	4	3	4
Total nominal value (Rs mn)	702.1	608.5	689.4
Highest yield (% p.a.)	2.50	2.50	2.65
Weighted yield (% p.a.)	2.47	2.50	2.59
Weighted price (%)	99.388	98.769	97.482
03 March 2017			