



BANK OF MAURITIUS

Website: <https://www.bom.mu>

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 24 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	MU0GBLA04263	MU0GBLA04271	MU0GBLA04289
Bids Received	11	7	9
Total nominal value (Rs mn)	1,200.0	1,050.0	1,350.0
Highest yield (% p.a.)	2.80	2.90	3.10
Lowest yield (% p.a.)	2.40	2.50	2.60
Bids Accepted	6	2	3
Total nominal value (Rs mn)	666.7	583.3	750.0
Highest yield (% p.a.)	2.59	2.52	2.70
Weighted yield (% p.a.)	2.49	2.51	2.63
Weighted price (%)	99.383	98.764	97.444

24 March 2017