

BANK OF MAURITIUS

Website: https://www.bom.mu

COMMUNIQUE

Government of Mauritius Treasury Bills

Result of the auction held on 31 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	MU0GBLA04297	MU0GBLA04305	MU0GBLA04313
Bids Received	10	8	8
Total nominal value (Rs mn)	1,350.0	750.0	950.0
Highest yield (% p.a.)	2.70	2.79	2.95
Lowest yield (% p.a.)	2.44	2.48	2.58
Bids Accepted	9	4	7
Total nominal value (Rs mn)	885.2	491.8	623.0
Highest yield (% p.a.)	2.65	2.61	2.80
Weighted yield (% p.a.)	2.54	2.53	2.65
Weighted price (%)	99.371	98.754	97.425

31 March 2017